

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

Natixis Sustainable Future 2050 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 59.1% of Net Assets					
Aerospace & Defense — 1.2%			Biotechnology — continued		
237	AAR Corp.(a)	\$ 14,068	292	Cytokinetics, Inc.(a)	\$ 10,179
577	Boeing Co.(a)	107,795	112	Gilead Sciences, Inc.	8,797
45	L3Harris Technologies, Inc.	8,073	196	Halozyne Therapeutics, Inc.(a)	6,639
40	Lockheed Martin Corp.	18,186	83	Incyte Corp.(a)	4,476
95	Moog, Inc., Class A	11,025	113	Neurocrine Biosciences, Inc.(a)	12,536
145	RTX Corp.	11,802	74	Regeneron Pharmaceuticals, Inc.(a)	57,712
		170,949	33	United Therapeutics Corp.(a)	7,354
			13	Vertex Pharmaceuticals, Inc.(a)	4,707
					184,071
Air Freight & Logistics — 0.4%			Broadline Retail — 2.3%		
321	Expeditors International of Washington, Inc.	35,069	264	Alibaba Group Holding Ltd., ADR(a)	21,790
33	FedEx Corp.	7,923	2,098	Amazon.com, Inc.(a)	279,223
183	GXO Logistics, Inc.(a)	9,244	708	eBay, Inc.	27,775
93	United Parcel Service, Inc., Class B	13,136			328,788
		65,372	Building Products — 0.9%		
Automobile Components — 0.7%			104	Builders FirstSource, Inc.(a)	11,286
44	Aptiv PLC(a)	3,837	75	Carlisle Cos., Inc.	19,057
777	BorgWarner, Inc.	28,671	112	Carrier Global Corp.	5,338
643	Dana, Inc.	7,382	473	Fortune Brands Innovations, Inc.	26,393
563	Magna International, Inc.	27,075	39	Lennox International, Inc.	14,451
547	Mobileye Global, Inc., Class A(a)	19,511	657	Masco Corp.	34,223
165	Phinia, Inc.	4,270	151	Owens Corning	17,119
87	Visteon Corp.(a)	10,016	124	Trex Co., Inc.(a)	6,970
		100,762			134,837
Automobiles — 1.1%			Capital Markets — 3.6%		
1,822	General Motors Co.	51,380	1,030	Bank of New York Mellon Corp.	43,775
512	Tesla, Inc.(a)	102,830	47	BlackRock, Inc.	28,777
90	Thor Industries, Inc.	7,914	47	Cboe Global Markets, Inc.	7,703
		162,124	1,008	Charles Schwab Corp.	52,456
Banks — 3.0%			76	CME Group, Inc.	16,223
397	Ameris Bancorp	14,808	81	FactSet Research Systems, Inc.	34,983
1,629	Banc of California, Inc.	18,261	140	Goldman Sachs Group, Inc.	42,505
2,149	Bank of America Corp.	56,605	659	Intercontinental Exchange, Inc.	70,803
1,067	Citigroup, Inc.	42,136	317	Janus Henderson Group PLC	7,313
151	Citizens Financial Group, Inc.	3,538	1,027	KKR & Co., Inc.	56,896
283	East West Bancorp, Inc.	15,174	63	Moody's Corp.	19,404
25	First Citizens BancShares, Inc., Class A	34,519	104	Morgan Stanley	7,365
718	First Financial Bancorp	13,283	67	MSCI, Inc.	31,594
1,848	FNB Corp.	19,755	35	Northern Trust Corp.	2,307
1,190	Fulton Financial Corp.	15,458	51	S&P Global, Inc.	17,815
395	International Bancshares Corp.	17,313	504	SEI Investments Co.	27,045
357	JPMorgan Chase & Co.	49,644	652	State Street Corp.	42,139
109	PNC Financial Services Group, Inc.	12,477	34	T. Rowe Price Group, Inc.	3,077
198	Regions Financial Corp.	2,877	61	Virtus Investment Partners, Inc.	11,238
1,231	Truist Financial Corp.	34,911			523,418
182	U.S. Bancorp	5,802	Chemicals — 0.9%		
379	Webster Financial Corp.	14,391	16	Air Products & Chemicals, Inc.	4,519
1,445	Wells Fargo & Co.	57,468	198	Celanese Corp.	22,673
		428,420	512	Corteva, Inc.	24,648
Beverages — 0.9%			55	DuPont de Nemours, Inc.	4,008
71	Boston Beer Co., Inc., Class A(a)	23,711	33	Ecolab, Inc.	5,535
236	Coca-Cola Co.	13,332	176	HB Fuller Co.	11,642
204	Keurig Dr Pepper, Inc.	6,187	125	Innospec, Inc.	12,250
1,650	Monster Beverage Corp.(a)	84,315	61	Linde PLC	23,312
44	PepsiCo, Inc.	7,184	146	Minerals Technologies, Inc.	7,893
		134,729	22	Sherwin-Williams Co.	5,241
Biotechnology — 1.3%			86	Stepan Co.	6,433
71	AbbVie, Inc.	10,024			128,154
292	Alnylam Pharmaceuticals, Inc.(a)	44,326	Commercial Services & Supplies — 0.1%		
19	Biogen, Inc.(a)	4,513	90	MSA Safety, Inc.	14,209
329	CRISPR Therapeutics AG(a)	12,808			

Shares	Description	Value (t)	Shares	Description	Value (t)
	Commercial Services & Supplies — continued			Electrical Equipment — continued	
178	Vestis Corp.(a)	\$ 2,722	152	Emerson Electric Co.	\$ 13,524
30	Waste Management, Inc.	4,930	69	Hubbell, Inc.	18,637
		21,861	269	nVent Electric PLC	12,947
	Communications Equipment — 0.3%		98	Regal Rexnord Corp.	11,604
210	Ciena Corp.(a)	8,862	25	Rockwell Automation, Inc.	6,570
451	Cisco Systems, Inc.	23,511			86,776
59	F5, Inc.(a)	8,944		Electronic Equipment, Instruments & Components — 0.8%	
22	Motorola Solutions, Inc.	6,126	137	Advanced Energy Industries, Inc.	11,955
		47,443	75	Amphenol Corp., Class A	6,041
	Construction & Engineering — 0.2%		286	Avnet, Inc.	13,250
302	AECOM	23,118	226	Cognex Corp.	8,134
	Construction Materials — 0.2%		59	Corning, Inc.	1,579
31	Martin Marietta Materials, Inc.	12,677	191	Jabil, Inc.	23,455
74	Vulcan Materials Co.	14,540	714	Knowles Corp.(a)	9,275
		27,217	44	Littelfuse, Inc.	9,534
	Consumer Finance — 1.1%		231	TE Connectivity Ltd.	27,223
1,730	Ally Financial, Inc.	41,849	16	Teledyne Technologies, Inc.(a)	5,993
368	American Express Co.	53,739	17	Zebra Technologies Corp., Class A(a)	3,560
666	Capital One Financial Corp.	67,459			119,999
113	Synchrony Financial	3,170		Energy Equipment & Services — 0.2%	
		166,217	385	ChampionX Corp.	11,858
	Consumer Staples Distribution & Retail — 1.1%		810	NOV, Inc.	16,168
177	BJ's Wholesale Club Holdings, Inc.(a)	12,057	118	Schlumberger NV	6,568
41	Casey's General Stores, Inc.	11,148			34,594
34	Costco Wholesale Corp.	18,783		Entertainment — 1.7%	
1,632	Kroger Co.	74,044	70	Electronic Arts, Inc.	8,665
295	Sprouts Farmers Market, Inc.(a)	12,396	231	Netflix, Inc.(a)	95,101
37	Target Corp.	4,099	59	Take-Two Interactive Software, Inc.(a)	7,891
163	Walmart, Inc.	26,636	1,191	Walt Disney Co.(a)	97,174
		159,163	3,364	Warner Bros Discovery, Inc.(a)	33,438
	Containers & Packaging — 0.2%				242,269
36	Ball Corp.	1,733		Financial Services — 2.1%	
180	Crown Holdings, Inc.	14,508	388	Block, Inc.(a)	15,617
290	Sonoco Products Co.	15,025	446	Fiserv, Inc.(a)	50,732
		31,266	285	Global Payments, Inc.	30,273
	Distributors — 0.0%		26	Jack Henry & Associates, Inc.	3,666
40	Genuine Parts Co.	5,154	28	Mastercard, Inc., Class A	10,538
	Diversified Consumer Services — 0.2%		1,170	MGIC Investment Corp.	19,703
104	Grand Canyon Education, Inc.(a)	12,306	481	PayPal Holdings, Inc.(a)	24,916
218	Service Corp. International	11,864	487	Visa, Inc., Class A	114,493
		24,170	270	Voya Financial, Inc.	18,028
	Diversified REITs — 0.1%		62	WEX, Inc.(a)	10,322
706	American Assets Trust, Inc.	12,532			298,288
26	Digital Realty Trust, Inc.	3,233		Food Products — 0.7%	
		15,765	140	Campbell Soup Co.	5,657
	Diversified Telecommunication Services — 0.3%		240	Conagra Brands, Inc.	6,566
1,239	AT&T, Inc.	19,081	160	Darling Ingredients, Inc.(a)	7,086
166	Iridium Communications, Inc.	6,150	120	General Mills, Inc.	7,829
701	Verizon Communications, Inc.	24,626	41	Hershey Co.	7,681
		49,857	233	Hormel Foods Corp.	7,584
	Electric Utilities — 0.4%		115	Ingredion, Inc.	10,762
215	American Electric Power Co., Inc.	16,241	46	J.M. Smucker Co.	5,237
247	Eversource Energy	13,286	164	Kellanova	8,277
136	Exelon Corp.	5,296	156	Kraft Heinz Co.	4,908
158	FirstEnergy Corp.	5,625	112	McCormick & Co., Inc.	7,157
119	IDACORP, Inc.	11,270	289	Mondelez International, Inc., Class A	19,135
		51,718	41	WK Kellogg Co.(a)	411
	Electrical Equipment — 0.6%				98,290
113	Eaton Corp. PLC	23,494	91	Atmos Energy Corp.	9,797

Shares	Description	Value (t)	Shares	Description	Value (t)
	Gas Utilities — continued			Hotels, Restaurants & Leisure — continued	
328	New Jersey Resources Corp.	\$ 13,311	131	Marriott Vacations Worldwide Corp.	\$ 11,772
133	ONE Gas, Inc.	8,033	84	McDonald's Corp.	22,022
		31,141	187	Norwegian Cruise Line Holdings Ltd.(a)	2,543
	Ground Transportation — 0.5%		578	Starbucks Corp.	53,315
395	CSX Corp.	11,791	288	Travel & Leisure Co.	9,801
29	J.B. Hunt Transport Services, Inc.	4,984	49	Wingstop, Inc.	8,956
56	Norfolk Southern Corp.	10,684	543	Yum China Holdings, Inc.	28,540
84	Ryder System, Inc.	8,193	226	Yum! Brands, Inc.	27,314
33	Saia, Inc.(a)	11,830			225,391
37	Union Pacific Corp.	7,682		Household Durables — 0.4%	
143	XPO, Inc.(a)	10,841	54	DR Horton, Inc.	5,638
		66,005	290	KB Home	12,818
	Health Care Equipment & Supplies — 1.0%		114	Meritage Homes Corp.	12,998
141	Abbott Laboratories	13,331	157	PulteGroup, Inc.	11,554
15	Align Technology, Inc.(a)	2,769	373	Taylor Morrison Home Corp.(a)	14,293
602	Baxter International, Inc.	19,523			57,301
54	Becton Dickinson & Co.	13,650		Household Products — 0.5%	
13	Cooper Cos., Inc.	4,053	131	Church & Dwight Co., Inc.	11,913
67	Edwards Lifesciences Corp.(a)	4,269	69	Colgate-Palmolive Co.	5,183
32	GE Healthcare Technologies, Inc.	2,130	437	Energizer Holdings, Inc.	13,801
126	Globus Medical, Inc., Class A(a)	5,759	280	Procter & Gamble Co.	42,008
94	Haemonetics Corp.(a)	8,012			72,905
120	Intuitive Surgical, Inc.(a)	31,466		Independent Power & Renewable Electricity Producers — 0.0%	
148	LeMaitre Vascular, Inc.	7,190	418	AES Corp.	6,228
198	Medtronic PLC	13,971		Industrial Conglomerates — 0.4%	
46	Penumbra, Inc.(a)	8,793	47	3M Co.	4,274
37	Shockwave Medical, Inc.(a)	7,632	233	General Electric Co.	25,311
26	Stryker Corp.	7,026	130	Honeywell International, Inc.	23,824
		149,574			53,409
	Health Care Providers & Services — 1.5%			Industrial REITs — 0.2%	
182	Acadia Healthcare Co., Inc.(a)	13,379	85	Prologis, Inc.	8,564
93	Cardinal Health, Inc.	8,463	409	Rexford Industrial Realty, Inc.	17,685
378	Centene Corp.(a)	26,075			26,249
29	Chemed Corp.	16,317		Insurance — 2.0%	
55	Cigna Group	17,006	36	Allstate Corp.	4,613
491	CVS Health Corp.	33,884	889	American International Group, Inc.	54,505
19	Elevance Health, Inc.	8,552	120	Arch Capital Group Ltd.(a)	10,402
115	Encompass Health Corp.	7,194	74	Arthur J Gallagher & Co.	17,426
103	HCA Healthcare, Inc.	23,292	40	Assurant, Inc.	5,956
87	Henry Schein, Inc.(a)	5,653	57	Chubb Ltd.	12,233
9	Humana, Inc.	4,713	209	First American Financial Corp.	10,751
25	Laboratory Corp. of America Holdings	4,993	126	Hanover Insurance Group, Inc.	14,768
14	McKesson Corp.	6,375	130	Hartford Financial Services Group, Inc.	9,549
314	Select Medical Holdings Corp.	7,137	55	Marsh & McLennan Cos., Inc.	10,431
166	Tenet Healthcare Corp.(a)	8,914	96	Prudential Financial, Inc.	8,778
42	UnitedHealth Group, Inc.	22,494	243	Reinsurance Group of America, Inc.	36,321
		214,441	177	Selective Insurance Group, Inc.	18,427
	Health Care REITs — 0.1%		97	Travelers Cos., Inc.	16,242
811	Physicians Realty Trust	8,807	248	Willis Towers Watson PLC	58,501
	Health Care Technology — 0.4%				288,903
1,228	Doximity, Inc., Class A(a)	25,088		Interactive Media & Services — 3.3%	
187	Veeva Systems, Inc., Class A(a)	36,037	777	Alphabet, Inc., Class A(a)	96,410
		61,125	1,284	Alphabet, Inc., Class C(a)	160,885
	Hotel & Resort REITs — 0.0%		616	Meta Platforms, Inc., Class A(a)	185,582
173	Host Hotels & Resorts, Inc.	2,678	400	Pinterest, Inc., Class A(a)	11,952
	Hotels, Restaurants & Leisure — 1.6%		340	Yelp, Inc.(a)	14,345
356	Aramark	9,587	351	ZoomInfo Technologies, Inc.(a)	4,549
9	Booking Holdings, Inc.(a)	25,106			473,723
3	Chipotle Mexican Grill, Inc.(a)	5,827			
136	Hilton Worldwide Holdings, Inc.	20,608			

Shares	Description	Value (t)	Shares	Description	Value (t)
	IT Services — 0.5%			Multi-Utilities — continued	
66	Accenture PLC, Class A	\$ 19,608	53	DTE Energy Co.	\$ 5,108
184	Cognizant Technology Solutions Corp., Class A	11,862	35	WEC Energy Group, Inc.	2,849
118	International Business Machines Corp.	17,068			20,160
532	Shopify, Inc., Class A(a)	25,105		Office REITs — 0.4%	
18	VeriSign, Inc.(a)	3,594	1,473	Brandywine Realty Trust	5,509
		77,237	710	COPT Defense Properties	16,188
	Leisure Products — 0.1%		502	Douglas Emmett, Inc.	5,628
633	Mattel, Inc.(a)	12,078	657	Easterly Government Properties, Inc.	7,069
148	YETI Holdings, Inc.(a)	6,293	779	Highwoods Properties, Inc.	13,936
		18,371	533	Kilroy Realty Corp.	15,233
	Life Sciences Tools & Services — 0.8%				63,563
38	Agilent Technologies, Inc.	3,928		Oil, Gas & Consumable Fuels — 2.5%	
91	Danaher Corp.	17,474	1,004	Antero Midstream Corp.	12,389
239	Illumina, Inc.(a)	26,151	269	Antero Resources Corp.(a)	7,919
253	IQVIA Holdings, Inc.(a)	45,750	1,064	APA Corp.	42,262
65	Repligen Corp.(a)	8,747	88	Chevron Corp.	12,824
21	Thermo Fisher Scientific, Inc.	9,340	453	CNX Resources Corp.(a)	9,839
11	West Pharmaceutical Services, Inc.	3,501	601	ConocoPhillips	71,399
		114,891	461	EOG Resources, Inc.	58,201
	Machinery — 1.2%		189	Exxon Mobil Corp.	20,006
88	AGCO Corp.	10,090	47	Hess Corp.	6,787
31	Caterpillar, Inc.	7,007	195	HF Sinclair Corp.	10,799
52	Chart Industries, Inc.(a)	6,044	640	Kinder Morgan, Inc.	10,368
11	Cummins, Inc.	2,379	114	ONEOK, Inc.	7,433
41	Deere & Co.	14,980	313	Ovintiv, Inc.	15,024
75	Dover Corp.	9,746	381	Phillips 66	43,461
109	Fortive Corp.	7,115	351	Range Resources Corp.	12,580
288	Graco, Inc.	21,413	1,304	Southwestern Energy Co.(a)	9,298
24	Illinois Tool Works, Inc.	5,379	46	Valero Energy Corp.	5,842
202	ITT, Inc.	18,857	233	Williams Cos., Inc.	8,015
118	Oshkosh Corp.	10,352			364,446
57	Parker-Hannifin Corp.	21,028		Passenger Airlines — 0.1%	
139	SPX Technologies, Inc.(a)	11,137	282	Alaska Air Group, Inc.(a)	8,919
195	Terex Corp.	8,931	295	Delta Air Lines, Inc.	9,219
176	Toro Co.	14,228			18,138
		168,686		Personal Care Products — 0.0%	
	Media — 1.1%		24	Estee Lauder Cos., Inc., Class A	3,093
133	Charter Communications, Inc., Class A(a)	53,572		Pharmaceuticals — 1.4%	
1,185	Comcast Corp., Class A	48,929	177	Bristol-Myers Squibb Co.	9,121
389	Interpublic Group of Cos., Inc.	11,048	34	Eli Lilly & Co.	18,834
262	Liberty Broadband Corp., Class C(a)	21,827	87	Jazz Pharmaceuticals PLC(a)	11,051
215	New York Times Co., Class A	8,667	241	Johnson & Johnson	35,750
165	Omnicom Group, Inc.	12,360	181	Merck & Co., Inc.	18,589
204	Paramount Global, Class B	2,219	204	Novartis AG, ADR	19,090
		158,622	416	Novo Nordisk AS, ADR	40,173
	Metals & Mining — 0.4%		198	Perrigo Co. PLC	5,473
542	Alcoa Corp.	13,897	313	Pfizer, Inc.	9,565
672	Cleveland-Cliffs, Inc.(a)	11,276	617	Roche Holding AG, ADR	19,947
196	Commercial Metals Co.	8,289	40	Sandoz Group AG, ADR(a)	1,033
73	Newmont Corp.	2,735	89	Zoetis, Inc.	13,973
61	Reliance Steel & Aluminum Co.	15,517			202,599
		51,714		Professional Services — 0.4%	
	Mortgage Real Estate Investment Trusts (REITs) — 0.1%		27	Automatic Data Processing, Inc.	5,892
712	Invesco Mortgage Capital, Inc.	4,863	43	Ceridian HCM Holding, Inc.(a)	2,752
577	KKR Real Estate Finance Trust, Inc.	6,024	115	Equifax, Inc.	19,501
		10,887	120	Exponent, Inc.	8,795
	Multi-Utilities — 0.1%		162	Korn Ferry	7,374
139	Consolidated Edison, Inc.	12,203	61	Leidos Holdings, Inc.	6,046

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Professional Services — continued			Specialty Retail — 0.7%		
31	Paychex, Inc.	\$ 3,443	39	Asbury Automotive Group, Inc.(a)	\$ 7,464
66	Paylocity Holding Corp.(a)	11,840	84	Boot Barn Holdings, Inc.(a)	5,838
		65,643	61	Dick's Sporting Goods, Inc.	6,524
Real Estate Management & Development — 0.4%			62	Five Below, Inc.(a)	10,787
709	CBRE Group, Inc., Class A(a)	49,162	73	Home Depot, Inc.	20,782
83	Jones Lang LaSalle, Inc.(a)	10,617	38	Lithia Motors, Inc.	9,204
		59,779	77	Ross Stores, Inc.	8,930
Residential REITs — 0.1%			158	TJX Cos., Inc.	13,915
43	AvalonBay Communities, Inc.	7,127	85	Williams-Sonoma, Inc.	12,770
64	Camden Property Trust	5,432			96,214
		12,559	Technology Hardware, Storage & Peripherals — 0.8%		
Retail REITs — 0.3%			602	Apple, Inc.	102,804
1,175	Brixmor Property Group, Inc.	24,428	246	Hewlett Packard Enterprise Co.	3,783
406	NNN REIT, Inc.	14,750	141	HP, Inc.	3,713
36	Simon Property Group, Inc.	3,956			110,300
		43,134	Textiles, Apparel & Luxury Goods — 0.5%		
Semiconductors & Semiconductor Equipment — 2.7%			75	Crocs, Inc.(a)	6,699
161	Advanced Micro Devices, Inc.(a)	15,859	32	Deckers Outdoor Corp.(a)	19,106
96	Analog Devices, Inc.	15,104	183	NIKE, Inc., Class B	18,807
527	ARM Holdings PLC, ADR(a)	25,976	113	PVH Corp.	8,401
33	Broadcom, Inc.	27,765	2,022	Under Armour, Inc., Class A(a)	13,851
20	First Solar, Inc.(a)	2,849	1,139	Under Armour, Inc., Class C(a)	7,324
569	Intel Corp.	20,768			74,188
177	Lattice Semiconductor Corp.(a)	9,843	Trading Companies & Distributors — 0.2%		
87	Micron Technology, Inc.	5,818	82	GATX Corp.	8,576
462	NVIDIA Corp.	188,404	52	Watsco, Inc.	18,142
58	Qorvo, Inc.(a)	5,070			26,718
350	QUALCOMM, Inc.	38,146	Water Utilities — 0.1%		
66	Silicon Laboratories, Inc.(a)	6,084	126	American States Water Co.	9,834
112	Synaptics, Inc.(a)	9,370	31	American Water Works Co., Inc.	3,647
107	Texas Instruments, Inc.	15,195	265	Essential Utilities, Inc.	8,867
69	Universal Display Corp.	9,603			22,348
		395,854	Total Common Stocks		
Software — 5.3%			(Identified Cost \$8,696,200)		
54	Adobe, Inc.(a)	28,731			8,567,398
49	ANSYS, Inc.(a)	13,635	Principal Amount		
337	Autodesk, Inc.(a)	66,601	Bonds and Notes — 5.7%		
31	Cadence Design Systems, Inc.(a)	7,435	Apartment REITs — 0.0%		
251	Dynatrace, Inc.(a)	11,222	\$ 4,000	Essex Portfolio LP, 3.000%, 1/15/2030	3,264
34	Intuit, Inc.	16,828	Automotive — 0.1%		
95	Manhattan Associates, Inc.(a)	18,523	8,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	7,515
751	Microsoft Corp.	253,921	3,000	Lear Corp., 4.250%, 5/15/2029	2,682
1,114	Oracle Corp.	115,188	4,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	3,243
21	Palo Alto Networks, Inc.(a)	5,104			13,440
88	Qualys, Inc.(a)	13,460	Banking — 0.9%		
42	Roper Technologies, Inc.	20,520	9,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	8,132
548	Salesforce, Inc.(a)	110,055	6,000	Bank of New York Mellon Corp., Series 12, 3.650%, 2/04/2024	5,962
18	ServiceNow, Inc.(a)	10,473	4,000	Bank of Nova Scotia, 3.400%, 2/11/2024	3,969
77	SPS Commerce, Inc.(a)	12,346	11,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	9,742
19	Synopsys, Inc.(a)	8,919	9,000	Citigroup, Inc., 4.600%, 3/09/2026	8,626
19	Tyler Technologies, Inc.(a)	7,085	8,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	7,711
204	Workday, Inc., Class A(a)	43,189	8,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	7,914
		763,235	10,000	KeyCorp, MTN, 2.550%, 10/01/2029	7,471
Specialized REITs — 0.2%					
22	American Tower Corp.	3,920			
42	Crown Castle, Inc.	3,905			
8	Equinix, Inc.	5,837			
188	VICI Properties, Inc.	5,245			
120	Weyerhaeuser Co.	3,443			
		22,350			

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
	Banking — continued			Government Owned - No Guarantee — 0.2%	
\$ 4,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	\$ 3,590	\$ 8,000	Equinor ASA, 3.625%, 4/06/2040	\$ 5,927
6,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	5,267	14,000	Federal National Mortgage Association, 6.625%, 11/15/2030	15,181
5,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	4,553			21,108
9,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	8,273	6,000	Health Care REITs — 0.0%	4,698
9,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	8,662	9,000	Health Insurance — 0.1%	8,407
4,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	3,906	7,000	Elevance Health, Inc., 4.101%, 3/01/2028	6,885
4,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	3,920		UnitedHealth Group, Inc., 5.800%, 3/15/2036	15,292
7,000	State Street Corp., 2.400%, 1/24/2030	5,701		Healthcare — 0.1%	
5,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	3,763	3,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	2,818
9,000	Truist Bank, 3.200%, 4/01/2024	8,893	2,000	CVS Health Corp., 4.300%, 3/25/2028	1,874
9,000	Westpac Banking Corp., 2.350%, 2/19/2025	8,632	4,000	DH Europe Finance II SARL, 2.200%, 11/15/2024	3,855
		124,687	4,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	3,706
			4,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	3,285
					15,538
	Brokerage — 0.1%			Integrated Energy — 0.1%	
9,000	BlackRock, Inc., 2.400%, 4/30/2030	7,384	9,000	Exxon Mobil Corp., 2.992%, 3/19/2025	8,706
9,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	5,229	6,000	Shell International Finance BV, 6.375%, 12/15/2038	6,133
		12,613			14,839
	Building Materials — 0.1%			Life Insurance — 0.1%	
5,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	4,144	2,000	Athene Holding Ltd., 6.150%, 4/03/2030	1,944
10,000	Owens Corning, 3.950%, 8/15/2029	8,867	7,000	Manulife Financial Corp., 3.703%, 3/16/2032	5,967
		13,011			7,911
	Chemicals — 0.0%			Media Entertainment — 0.0%	
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,610	4,000	Netflix, Inc., 3.625%, 6/15/2025(b)	3,856
	Consumer Products — 0.0%			Metals & Mining — 0.0%	
3,000	Procter & Gamble Co., 3.000%, 3/25/2030	2,611	6,000	Nucor Corp., 3.125%, 4/01/2032	4,847
	Diversified Manufacturing — 0.1%			Mortgage Related — 1.6%	
10,000	Eaton Corp., 4.150%, 3/15/2033	8,798	22,964	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	16,870
5,000	Emerson Electric Co., 2.000%, 12/21/2028	4,237	32,912	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(c)	25,291
		13,035	23,935	Federal Home Loan Mortgage Corp., 3.000%, with various maturities from 2049 to 2052(c)	19,178
	Electric — 0.3%		21,382	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(c)	17,817
5,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	4,289	931	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	805
8,000	Duke Energy Corp., 3.750%, 4/15/2024	7,922	26,444	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2052(c)	19,491
11,000	Entergy Corp., 0.900%, 9/15/2025	10,011	33,786	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2052(c)	26,019
4,000	Exelon Corp., 4.050%, 4/15/2030	3,533	34,667	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(c)	27,866
9,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	7,013	21,656	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	18,085
4,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	3,462	20,661	Federal National Mortgage Association, 4.000%, with various maturities from 2050 to 2053(c)	17,864
2,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	1,387	418	Federal National Mortgage Association, 4.500%, with various maturities in 2049(c)	379
8,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	7,586	9,178	Government National Mortgage Association, 3.000%, 6/20/2052	7,569
		45,203	5,967	Government National Mortgage Association, 4.000%, 8/20/2053	5,247
	Environmental — 0.0%		4,966	Government National Mortgage Association, 5.000%, 7/20/2053	4,623
6,000	Republic Services, Inc., 1.450%, 2/15/2031	4,411	21,578	Government National Mortgage Association, 5.500%, 4/20/2053	20,645
3,000	Waste Management, Inc., 2.950%, 6/01/2041	1,961			227,749
		6,372		Natural Gas — 0.1%	
	Finance Companies — 0.1%		11,000	NiSource, Inc., 0.950%, 8/15/2025	10,050
4,000	Ares Capital Corp., 3.250%, 7/15/2025	3,751			
5,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	4,272			
		8,023			
	Food & Beverage — 0.2%				
9,000	Coca-Cola Co., 1.450%, 6/01/2027	7,909			
8,000	General Mills, Inc., 4.000%, 4/17/2025	7,786			
4,000	Mondelez International, Inc., 2.750%, 4/13/2030	3,294			
9,000	PepsiCo, Inc., 2.750%, 3/19/2030	7,665			
		26,654			

Principal Amount	Description	Value (t)
Office REITs — 0.1%		
\$ 10,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	\$ 9,516
5,000	Boston Properties LP, 2.750%, 10/01/2026	4,421
		<u>13,937</u>
Oil Field Services — 0.0%		
5,000	Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc., 3.337%, 12/15/2027	4,555
Other REITs — 0.0%		
5,000	Prologis LP, 1.250%, 10/15/2030	3,657
Pharmaceuticals — 0.1%		
8,000	AbbVie, Inc., 3.600%, 5/14/2025	7,739
4,000	Biogen, Inc., 2.250%, 5/01/2030	3,141
4,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	3,589
3,000	Merck & Co., Inc., 1.450%, 6/24/2030	2,307
4,000	Viatis, Inc., 3.850%, 6/22/2040	2,490
		<u>19,266</u>
Property & Casualty Insurance — 0.0%		
3,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	2,470
5,000	Marsh & McLennan Cos., Inc., 2.250%, 11/15/2030	3,933
		<u>6,403</u>
Railroads — 0.1%		
8,000	CSX Corp., 2.600%, 11/01/2026	7,327
Restaurants — 0.0%		
8,000	Starbucks Corp., 2.250%, 3/12/2030	6,455
Retail REITs — 0.0%		
2,000	Realty Income Corp., 3.400%, 1/15/2028	1,800
2,000	Spirit Realty LP, 2.700%, 2/15/2032	1,481
		<u>3,281</u>
Retailers — 0.1%		
4,000	Amazon.com, Inc., 3.875%, 8/22/2037	3,276
10,000	TJX Cos., Inc., 1.150%, 5/15/2028	8,272
4,000	Walmart, Inc., 4.100%, 4/15/2033	3,581
		<u>15,129</u>
Technology — 0.3%		
8,000	Apple, Inc., 2.500%, 2/09/2025	7,723
2,000	Broadcom, Inc., 3.137%, 11/15/2035(b)	1,411
5,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	4,167
5,000	Intel Corp., 2.450%, 11/15/2029	4,197
9,000	International Business Machines Corp., 4.000%, 6/20/2042	6,703
4,000	NVIDIA Corp., 2.850%, 4/01/2030	3,419
8,000	Oracle Corp., 2.950%, 5/15/2025	7,657
9,000	QUALCOMM, Inc., 1.650%, 5/20/2032	6,565
		<u>41,842</u>
Treasuries — 0.7%		
15,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	6,599
10,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	6,557
8,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	5,070
23,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	15,641
19,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	13,430
11,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	7,593
16,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	11,013
34,000	U.S. Treasury Notes, 0.375%, 11/30/2025	30,891
		<u>96,794</u>

Principal Amount	Description	Value (t)
Utility Other — 0.0%		
\$ 6,000	Essential Utilities, Inc., 4.276%, 5/01/2049	\$ 4,201
Wireless — 0.1%		
8,000	Vodafone Group PLC, 6.150%, 2/27/2037	7,595
Wirelines — 0.0%		
4,000	AT&T, Inc., 3.650%, 6/01/2051	2,462
	Total Bonds and Notes (Identified Cost \$941,530)	<u>829,315</u>
Shares		
Exchange-Traded Funds — 8.7%		
18,794	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,398,922)	1,257,882
Mutual Funds — 13.7%		
62,175	WCM Focused Emerging Markets Fund, Institutional Class	742,994
63,150	WCM Focused International Growth Fund, Institutional Class	1,247,850
	Total Mutual Funds (Identified Cost \$2,502,307)	<u>1,990,844</u>
Affiliated Mutual Funds — 11.6%		
18,247	Loomis Sayles Inflation Protected Securities Fund, Class N	167,323
30,689	Mirova Global Green Bond Fund, Class N	249,807
124,407	Mirova International Sustainable Equity Fund, Class N	1,267,714
	Total Affiliated Mutual Funds (Identified Cost \$2,064,528)	<u>1,684,844</u>
Principal Amount		
Short-Term Investments — 3.7%		
\$534,613	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 10/31/2023 at 2.500% to be repurchased at \$534,650 on 11/01/2023 collateralized by \$546,200 U.S. Treasury Note, 5.000% due 10/31/2025 valued at \$545,752 including accrued interest(d) (Identified Cost \$534,613)	534,613
	Total Investments — 102.5% (Identified Cost \$16,138,100)	14,864,896
	Other assets less liabilities — (2.5)%	(369,236)
	Net Assets — 100.0%	<u>\$14,495,660</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 \$13,024 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	\$ 125,046	\$ 75,090	\$ 20,461	\$(2,492)	\$ (9,860)	\$ 167,323	18,247	\$5,598
Mirova Global Green Bond Fund, Class N	191,428	94,767	32,445	(2,993)	(950)	249,807	30,689	—
Mirova International Sustainable Equity Fund, Class N	1,119,712	369,400	61,428	6,407	(166,377)	1,267,714	124,407	1,920
	<u>\$1,436,186</u>	<u>\$539,257</u>	<u>\$114,334</u>	<u>\$ 922</u>	<u>\$(177,187)</u>	<u>\$1,684,844</u>	<u>173,343</u>	<u>\$7,518</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)	\$ 8,567,398	\$ —	\$ —	\$ 8,567,398
Bonds and Notes(a)	—	829,315	—	829,315
Exchange-Traded Funds	1,257,882	—	—	1,257,882
Mutual Funds	1,990,844	—	—	1,990,844
Affiliated Mutual Funds	1,684,844	—	—	1,684,844
Short-Term Investments	—	534,613	—	534,613
Total Investments	<u>\$ 13,500,968</u>	<u>\$ 1,363,928</u>	<u>\$ —</u>	<u>\$ 14,864,896</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	90.2%
Fixed Income	8.6
Short-Term Investments	3.7
Total Investments	102.5
Other assets less liabilities	(2.5)
Net Assets	<u>100.0%</u>