

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

Natixis Sustainable Future 2055 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 63.2% of Net Assets			Biotechnology — continued		
Aerospace & Defense — 1.3%			254	Cytokinetics, Inc.(a)	\$ 8,854
210	AAR Corp.(a)	\$ 12,466	101	Gilead Sciences, Inc.	7,933
526	Boeing Co.(a)	98,267	177	Halozyne Therapeutics, Inc.(a)	5,995
40	L3Harris Technologies, Inc.	7,176	69	Incyte Corp.(a)	3,721
36	Lockheed Martin Corp.	16,367	100	Neurocrine Biosciences, Inc.(a)	11,094
86	Moog, Inc., Class A	9,980	67	Regeneron Pharmaceuticals, Inc.(a)	52,253
133	RTX Corp.	10,825	29	United Therapeutics Corp.(a)	6,463
		155,081	12	Vertex Pharmaceuticals, Inc.(a)	4,345
Air Freight & Logistics — 0.5%					165,722
290	Expeditors International of Washington, Inc.	31,682	Broadline Retail — 2.5%		
30	FedEx Corp.	7,203	241	Alibaba Group Holding Ltd., ADR(a)	19,892
170	GXO Logistics, Inc.(a)	8,587	1,920	Amazon.com, Inc.(a)	255,533
83	United Parcel Service, Inc., Class B	11,724	623	eBay, Inc.	24,440
		59,196			299,865
Automobile Components — 0.7%			Building Products — 1.0%		
42	Aptiv PLC(a)	3,662	92	Builders FirstSource, Inc.(a)	9,984
712	BorgWarner, Inc.	26,273	69	Carlisle Cos., Inc.	17,532
581	Dana, Inc.	6,670	96	Carrier Global Corp.	4,575
500	Magna International, Inc.	24,045	433	Fortune Brands Innovations, Inc.	24,161
499	Mobileye Global, Inc., Class A(a)	17,799	36	Lennox International, Inc.	13,340
144	Phinia, Inc.	3,727	602	Masco Corp.	31,358
78	Visteon Corp.(a)	8,980	134	Owens Corning	15,192
		91,156	112	Trex Co., Inc.(a)	6,296
Automobiles — 1.2%					122,438
1,647	General Motors Co.	46,445	Capital Markets — 3.9%		
465	Tesla, Inc.(a)	93,391	939	Bank of New York Mellon Corp.	39,907
81	Thor Industries, Inc.	7,122	45	BlackRock, Inc.	27,553
		146,958	40	Cboe Global Markets, Inc.	6,556
Banks — 3.1%			905	Charles Schwab Corp.	47,096
352	Ameris Bancorp	13,130	71	CME Group, Inc.	15,156
1,444	Banc of California, Inc.	16,187	74	FactSet Research Systems, Inc.	31,960
1,966	Bank of America Corp.	51,784	126	Goldman Sachs Group, Inc.	38,255
967	Citigroup, Inc.	38,187	594	Intercontinental Exchange, Inc.	63,819
134	Citizens Financial Group, Inc.	3,140	277	Janus Henderson Group PLC	6,390
251	East West Bancorp, Inc.	13,459	914	KKR & Co., Inc.	50,636
22	First Citizens BancShares, Inc., Class A	30,376	56	Moody's Corp.	17,248
637	First Financial Bancorp	11,785	94	Morgan Stanley	6,657
1,639	FNB Corp.	17,521	60	MSCI, Inc.	28,293
1,056	Fulton Financial Corp.	13,717	29	Northern Trust Corp.	1,911
357	International Bancshares Corp.	15,647	46	S&P Global, Inc.	16,068
322	JPMorgan Chase & Co.	44,777	458	SEI Investments Co.	24,576
97	PNC Financial Services Group, Inc.	11,104	598	State Street Corp.	38,649
170	Regions Financial Corp.	2,470	30	T. Rowe Price Group, Inc.	2,715
1,103	Truist Financial Corp.	31,281	56	Virtus Investment Partners, Inc.	10,317
155	U.S. Bancorp	4,941			473,762
336	Webster Financial Corp.	12,758	Chemicals — 0.9%		
1,318	Wells Fargo & Co.	52,417	13	Air Products & Chemicals, Inc.	3,672
		384,681	177	Celanese Corp.	20,268
Beverages — 1.0%			461	Corteva, Inc.	22,193
63	Boston Beer Co., Inc., Class A(a)	21,039	46	DuPont de Nemours, Inc.	3,353
215	Coca-Cola Co.	12,145	29	Ecolab, Inc.	4,864
190	Keurig Dr Pepper, Inc.	5,763	156	HB Fuller Co.	10,319
1,505	Monster Beverage Corp.(a)	76,906	111	Innospec, Inc.	10,878
40	PepsiCo, Inc.	6,531	55	Linde PLC	21,019
		122,384	134	Minerals Technologies, Inc.	7,244
Biotechnology — 1.4%			20	Sherwin-Williams Co.	4,764
63	AbbVie, Inc.	8,894	76	Stepan Co.	5,685
266	Alnylam Pharmaceuticals, Inc.(a)	40,379			114,259
16	Biogen, Inc.(a)	3,801	Commercial Services & Supplies — 0.2%		
308	CRISPR Therapeutics AG(a)	11,990	80	MSA Safety, Inc.	12,631

Shares	Description	Value (t)	Shares	Description	Value (t)
	Commercial Services & Supplies — continued			Electrical Equipment — continued	
153	Vestis Corp.(a)	\$ 2,339	133	Emerson Electric Co.	\$ 11,833
27	Waste Management, Inc.	4,437	62	Hubbell, Inc.	16,746
		19,407	241	nVent Electric PLC	11,599
	Communications Equipment — 0.3%		87	Regal Rexnord Corp.	10,302
192	Ciena Corp.(a)	8,102	23	Rockwell Automation, Inc.	6,045
401	Cisco Systems, Inc.	20,904			77,108
56	F5, Inc.(a)	8,489		Electronic Equipment, Instruments & Components — 0.9%	
19	Motorola Solutions, Inc.	5,291	122	Advanced Energy Industries, Inc.	10,646
		42,786	65	Amphenol Corp., Class A	5,236
	Construction & Engineering — 0.2%		254	Avnet, Inc.	11,768
272	AECOM	20,822	204	Cognex Corp.	7,342
	Construction Materials — 0.2%		60	Corning, Inc.	1,606
29	Martin Marietta Materials, Inc.	11,859	175	Jabil, Inc.	21,490
69	Vulcan Materials Co.	13,558	653	Knowles Corp.(a)	8,482
		25,417	41	Littelfuse, Inc.	8,883
	Consumer Finance — 1.2%		202	TE Connectivity Ltd.	23,806
1,587	Ally Financial, Inc.	38,389	14	Teledyne Technologies, Inc.(a)	5,244
338	American Express Co.	49,358	14	Zebra Technologies Corp., Class A(a)	2,932
602	Capital One Financial Corp.	60,977			107,435
99	Synchrony Financial	2,777		Energy Equipment & Services — 0.3%	
		151,501	341	ChampionX Corp.	10,503
	Consumer Staples Distribution & Retail — 1.2%		731	NOV, Inc.	14,591
157	BJ's Wholesale Club Holdings, Inc.(a)	10,695	103	Schlumberger NV	5,733
36	Casey's General Stores, Inc.	9,789			30,827
30	Costco Wholesale Corp.	16,573		Entertainment — 1.8%	
1,496	Kroger Co.	67,874	60	Electronic Arts, Inc.	7,427
262	Sprouts Farmers Market, Inc.(a)	11,009	211	Netflix, Inc.(a)	86,866
34	Target Corp.	3,767	52	Take-Two Interactive Software, Inc.(a)	6,955
150	Walmart, Inc.	24,511	1,086	Walt Disney Co.(a)	88,607
		144,218	2,970	Warner Bros Discovery, Inc.(a)	29,522
	Containers & Packaging — 0.2%				219,377
36	Ball Corp.	1,733		Financial Services — 2.2%	
160	Crown Holdings, Inc.	12,896	355	Block, Inc.(a)	14,289
258	Sonoco Products Co.	13,367	402	Fiserv, Inc.(a)	45,728
		27,996	261	Global Payments, Inc.	27,723
	Distributors — 0.0%		25	Jack Henry & Associates, Inc.	3,525
36	Genuine Parts Co.	4,639	26	Mastercard, Inc., Class A	9,785
	Diversified Consumer Services — 0.2%		1,051	MGIC Investment Corp.	17,699
94	Grand Canyon Education, Inc.(a)	11,123	438	PayPal Holdings, Inc.(a)	22,688
193	Service Corp. International	10,503	443	Visa, Inc., Class A	104,149
		21,626	244	Voya Financial, Inc.	16,292
	Diversified REITs — 0.1%		55	WEX, Inc.(a)	9,156
626	American Assets Trust, Inc.	11,112			271,034
23	Digital Realty Trust, Inc.	2,860		Food Products — 0.7%	
		13,972	134	Campbell Soup Co.	5,415
	Diversified Telecommunication Services — 0.4%		205	Conagra Brands, Inc.	5,609
940	AT&T, Inc.	14,476	146	Darling Ingredients, Inc.(a)	6,466
152	Iridium Communications, Inc.	5,631	103	General Mills, Inc.	6,720
698	Verizon Communications, Inc.	24,521	35	Hershey Co.	6,557
		44,628	212	Hormel Foods Corp.	6,900
	Electric Utilities — 0.4%		107	Ingredion, Inc.	10,013
193	American Electric Power Co., Inc.	14,579	38	J.M. Smucker Co.	4,326
226	Eversource Energy	12,157	141	Kellanova	7,116
118	Exelon Corp.	4,595	130	Kraft Heinz Co.	4,090
137	FirstEnergy Corp.	4,877	94	McCormick & Co., Inc.	6,007
107	IDACORP, Inc.	10,134	266	Mondelez International, Inc., Class A	17,612
		46,342	35	WK Kellogg Co.(a)	351
	Electrical Equipment — 0.6%				87,182
99	Eaton Corp. PLC	20,583		Gas Utilities — 0.2%	
			82	Atmos Energy Corp.	8,828

Shares	Description	Value (t)	Shares	Description	Value (t)
	Gas Utilities — continued			Hotels, Restaurants & Leisure — continued	
291	New Jersey Resources Corp.	\$ 11,809	116	Marriott Vacations Worldwide Corp.	\$ 10,424
121	ONE Gas, Inc.	7,308	73	McDonald's Corp.	19,138
		27,945	156	Norwegian Cruise Line Holdings Ltd.(a)	2,122
	Ground Transportation — 0.5%		523	Starbucks Corp.	48,241
353	CSX Corp.	10,537	267	Travel & Leisure Co.	9,086
26	J.B. Hunt Transport Services, Inc.	4,469	43	Wingstop, Inc.	7,859
51	Norfolk Southern Corp.	9,730	496	Yum China Holdings, Inc.	26,070
77	Ryder System, Inc.	7,511	202	Yum! Brands, Inc.	24,414
30	Saia, Inc.(a)	10,755			202,450
33	Union Pacific Corp.	6,851		Household Durables — 0.4%	
125	XPO, Inc.(a)	9,476	50	DR Horton, Inc.	5,220
		59,329	257	KB Home	11,359
	Health Care Equipment & Supplies — 1.1%		101	Meritage Homes Corp.	11,516
123	Abbott Laboratories	11,630	140	PulteGroup, Inc.	10,303
13	Align Technology, Inc.(a)	2,400	331	Taylor Morrison Home Corp.(a)	12,684
535	Baxter International, Inc.	17,350			51,082
48	Becton Dickinson & Co.	12,134		Household Products — 0.5%	
12	Cooper Cos., Inc.	3,741	114	Church & Dwight Co., Inc.	10,367
60	Edwards Lifesciences Corp.(a)	3,823	64	Colgate-Palmolive Co.	4,808
28	GE Healthcare Technologies, Inc.	1,864	387	Energizer Holdings, Inc.	12,221
107	Globus Medical, Inc., Class A(a)	4,891	255	Procter & Gamble Co.	38,258
86	Haemonetics Corp.(a)	7,330			65,654
107	Intuitive Surgical, Inc.(a)	28,058		Independent Power & Renewable Electricity Producers — 0.0%	
130	LeMaitre Vascular, Inc.	6,315	379	AES Corp.	5,647
172	Medtronic PLC	12,136		Industrial Conglomerates — 0.4%	
42	Penumbra, Inc.(a)	8,028	42	3M Co.	3,820
32	Shockwave Medical, Inc.(a)	6,600	209	General Electric Co.	22,703
23	Stryker Corp.	6,215	119	Honeywell International, Inc.	21,808
		132,515			48,331
	Health Care Providers & Services — 1.6%			Industrial REITs — 0.2%	
162	Acadia Healthcare Co., Inc.(a)	11,909	75	Prologis, Inc.	7,556
80	Cardinal Health, Inc.	7,280	363	Rexford Industrial Realty, Inc.	15,696
337	Centene Corp.(a)	23,246			23,252
26	Chemed Corp.	14,629		Insurance — 2.1%	
51	Cigna Group	15,769	33	Allstate Corp.	4,228
433	CVS Health Corp.	29,881	806	American International Group, Inc.	49,416
16	Elevance Health, Inc.	7,201	108	Arch Capital Group Ltd.(a)	9,361
98	Encompass Health Corp.	6,131	67	Arthur J Gallagher & Co.	15,778
92	HCA Healthcare, Inc.	20,805	36	Assurant, Inc.	5,360
81	Henry Schein, Inc.(a)	5,263	51	Chubb Ltd.	10,946
8	Humana, Inc.	4,190	188	First American Financial Corp.	9,671
22	Laboratory Corp. of America Holdings	4,394	112	Hanover Insurance Group, Inc.	13,128
12	McKesson Corp.	5,464	111	Hartford Financial Services Group, Inc.	8,153
283	Select Medical Holdings Corp.	6,433	48	Marsh & McLennan Cos., Inc.	9,103
154	Tenet Healthcare Corp.(a)	8,270	85	Prudential Financial, Inc.	7,772
39	UnitedHealth Group, Inc.	20,887	218	Reinsurance Group of America, Inc.	32,585
		191,752	160	Selective Insurance Group, Inc.	16,658
	Health Care REITs — 0.1%		85	Travelers Cos., Inc.	14,232
742	Physicians Realty Trust	8,058	227	Willis Towers Watson PLC	53,547
	Health Care Technology — 0.5%				259,938
1,119	Doximity, Inc., Class A(a)	22,861		Interactive Media & Services — 3.5%	
170	Veeva Systems, Inc., Class A(a)	32,761	754	Alphabet, Inc., Class A(a)	93,556
		55,622	1,124	Alphabet, Inc., Class C(a)	140,837
	Hotel & Resort REITs — 0.0%		551	Meta Platforms, Inc., Class A(a)	166,000
161	Host Hotels & Resorts, Inc.	2,492	361	Pinterest, Inc., Class A(a)	10,787
	Hotels, Restaurants & Leisure — 1.7%		302	Yelp, Inc.(a)	12,741
320	Aramark	8,618	309	ZoomInfo Technologies, Inc.(a)	4,005
8	Booking Holdings, Inc.(a)	22,316			427,926
3	Chipotle Mexican Grill, Inc.(a)	5,827			
121	Hilton Worldwide Holdings, Inc.	18,335			

Shares	Description	Value (t)	Shares	Description	Value (t)
	IT Services — 0.6%			Multi-Utilities — continued	
59	Accenture PLC, Class A	\$ 17,528	48	DTE Energy Co.	\$ 4,626
165	Cognizant Technology Solutions Corp., Class A	10,638	33	WEC Energy Group, Inc.	2,686
104	International Business Machines Corp.	15,043			18,374
484	Shopify, Inc., Class A(a)	22,840		Office REITs — 0.5%	
17	VeriSign, Inc.(a)	3,394	1,250	Brandywine Realty Trust	4,675
		69,443	641	COPT Defense Properties	14,615
	Leisure Products — 0.1%		445	Douglas Emmett, Inc.	4,988
561	Mattel, Inc.(a)	10,704	601	Easterly Government Properties, Inc.	6,467
127	YETI Holdings, Inc.(a)	5,400	704	Highwoods Properties, Inc.	12,595
		16,104	482	Kilroy Realty Corp.	13,775
	Life Sciences Tools & Services — 0.8%				57,115
34	Agilent Technologies, Inc.	3,514		Oil, Gas & Consumable Fuels — 2.7%	
81	Danaher Corp.	15,554	890	Antero Midstream Corp.	10,983
215	Illumina, Inc.(a)	23,525	242	Antero Resources Corp.(a)	7,124
228	IQVIA Holdings, Inc.(a)	41,229	958	APA Corp.	38,052
59	Repligen Corp.(a)	7,939	81	Chevron Corp.	11,804
19	Thermo Fisher Scientific, Inc.	8,451	414	CNX Resources Corp.(a)	8,992
10	West Pharmaceutical Services, Inc.	3,183	542	ConocoPhillips	64,390
		103,395	417	EOG Resources, Inc.	52,646
	Machinery — 1.2%		176	Exxon Mobil Corp.	18,630
81	AGCO Corp.	9,287	40	Hess Corp.	5,776
27	Caterpillar, Inc.	6,103	179	HF Sinclair Corp.	9,913
48	Chart Industries, Inc.(a)	5,579	580	Kinder Morgan, Inc.	9,396
11	Cummins, Inc.	2,379	106	ONEOK, Inc.	6,911
37	Deere & Co.	13,518	281	Ovintiv, Inc.	13,488
65	Dover Corp.	8,447	339	Phillips 66	38,670
97	Fortive Corp.	6,332	311	Range Resources Corp.	11,146
259	Graco, Inc.	19,257	1,178	Southwestern Energy Co.(a)	8,399
21	Illinois Tool Works, Inc.	4,707	42	Valero Energy Corp.	5,334
179	ITT, Inc.	16,710	212	Williams Cos., Inc.	7,293
109	Oshkosh Corp.	9,563			328,947
49	Parker-Hannifin Corp.	18,077		Passenger Airlines — 0.1%	
128	SPX Technologies, Inc.(a)	10,255	186	Alaska Air Group, Inc.(a)	5,883
180	Terex Corp.	8,244	261	Delta Air Lines, Inc.	8,156
156	Toro Co.	12,611			14,039
		151,069		Personal Care Products — 0.0%	
	Media — 1.2%		20	Estee Lauder Cos., Inc., Class A	2,577
122	Charter Communications, Inc., Class A(a)	49,142		Pharmaceuticals — 1.5%	
1,073	Comcast Corp., Class A	44,304	155	Bristol-Myers Squibb Co.	7,987
353	Interpublic Group of Cos., Inc.	10,025	32	Eli Lilly & Co.	17,726
233	Liberty Broadband Corp., Class C(a)	19,411	77	Jazz Pharmaceuticals PLC(a)	9,781
197	New York Times Co., Class A	7,941	220	Johnson & Johnson	32,635
151	Omnicom Group, Inc.	11,311	168	Merck & Co., Inc.	17,254
177	Paramount Global, Class B	1,926	187	Novartis AG, ADR	17,499
		144,060	379	Novo Nordisk AS, ADR	36,600
	Metals & Mining — 0.4%		168	Perrigo Co. PLC	4,643
481	Alcoa Corp.	12,333	271	Pfizer, Inc.	8,282
607	Cleveland-Cliffs, Inc.(a)	10,185	563	Roche Holding AG, ADR	18,202
177	Commercial Metals Co.	7,485	37	Sandoz Group AG, ADR(a)	955
72	Newmont Corp.	2,698	79	Zoetis, Inc.	12,403
55	Reliance Steel & Aluminum Co.	13,991			183,967
		46,692		Professional Services — 0.5%	
	Mortgage Real Estate Investment Trusts (REITs) — 0.1%		26	Automatic Data Processing, Inc.	5,674
603	Invesco Mortgage Capital, Inc.	4,119	38	Ceridian HCM Holding, Inc.(a)	2,432
512	KKR Real Estate Finance Trust, Inc.	5,345	103	Equifax, Inc.	17,466
		9,464	108	Exponent, Inc.	7,915
	Multi-Utilities — 0.1%		146	Korn Ferry	6,646
126	Consolidated Edison, Inc.	11,062	54	Leidos Holdings, Inc.	5,353

Shares	Description	Value (t)	Shares	Description	Value (t)
	Professional Services — continued			Specialty Retail — 0.7%	
29	Paychex, Inc.	\$ 3,220	36	Asbury Automotive Group, Inc.(a)	\$ 6,889
59	Paylocity Holding Corp.(a)	10,585	76	Boot Barn Holdings, Inc.(a)	5,282
		59,291	53	Dick's Sporting Goods, Inc.	5,668
	Real Estate Management & Development — 0.4%		56	Five Below, Inc.(a)	9,743
647	CBRE Group, Inc., Class A(a)	44,863	64	Home Depot, Inc.	18,220
73	Jones Lang LaSalle, Inc.(a)	9,338	34	Lithia Motors, Inc.	8,235
		54,201	68	Ross Stores, Inc.	7,886
	Residential REITs — 0.1%		148	TJX Cos., Inc.	13,035
38	AvalonBay Communities, Inc.	6,298	76	Williams-Sonoma, Inc.	11,418
57	Camden Property Trust	4,838			86,376
		11,136		Technology Hardware, Storage & Peripherals — 0.8%	
	Retail REITs — 0.3%		547	Apple, Inc.	93,411
1,058	Brixmor Property Group, Inc.	21,996	203	Hewlett Packard Enterprise Co.	3,122
360	NNN REIT, Inc.	13,079	131	HP, Inc.	3,450
36	Simon Property Group, Inc.	3,956			99,983
		39,031		Textiles, Apparel & Luxury Goods — 0.5%	
	Semiconductors & Semiconductor Equipment — 2.9%		68	Crocs, Inc.(a)	6,074
145	Advanced Micro Devices, Inc.(a)	14,282	29	Deckers Outdoor Corp.(a)	17,315
86	Analog Devices, Inc.	13,530	167	NIKE, Inc., Class B	17,162
478	ARM Holdings PLC, ADR(a)	23,561	102	PVH Corp.	7,584
30	Broadcom, Inc.	25,241	1,859	Under Armour, Inc., Class A(a)	12,734
17	First Solar, Inc.(a)	2,422	976	Under Armour, Inc., Class C(a)	6,276
518	Intel Corp.	18,907			67,145
157	Lattice Semiconductor Corp.(a)	8,731		Trading Companies & Distributors — 0.2%	
82	Micron Technology, Inc.	5,483	74	GATX Corp.	7,739
421	NVIDIA Corp.	171,684	47	Watsco, Inc.	16,398
50	Qorvo, Inc.(a)	4,371			24,137
319	QUALCOMM, Inc.	34,768		Water Utilities — 0.2%	
57	Silicon Laboratories, Inc.(a)	5,254	115	American States Water Co.	8,976
103	Synaptics, Inc.(a)	8,617	30	American Water Works Co., Inc.	3,530
96	Texas Instruments, Inc.	13,633	242	Essential Utilities, Inc.	8,097
62	Universal Display Corp.	8,629			20,603
		359,113		Total Common Stocks (Identified Cost \$7,857,387)	7,732,973
	Software — 5.7%			Principal Amount	
49	Adobe, Inc.(a)	26,071		Bonds and Notes — 4.4%	
43	ANSYS, Inc.(a)	11,965		Apartment REITs — 0.0%	
306	Autodesk, Inc.(a)	60,475	\$ 2,000	Essex Portfolio LP, 3.000%, 1/15/2030	1,632
29	Cadence Design Systems, Inc.(a)	6,956		Automotive — 0.1%	
223	Dynatrace, Inc.(a)	9,970	5,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	4,697
30	Intuit, Inc.	14,849	4,000	Lear Corp., 4.250%, 5/15/2029	3,576
84	Manhattan Associates, Inc.(a)	16,378	4,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	3,243
685	Microsoft Corp.	231,605			11,516
1,012	Oracle Corp.	104,641		Banking — 0.7%	
18	Palo Alto Networks, Inc.(a)	4,374	6,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	5,422
78	Qualys, Inc.(a)	11,930	4,000	Bank of New York Mellon Corp., Series 12, 3.650%, 2/04/2024	3,974
38	Roper Technologies, Inc.	18,566	4,000	Bank of Nova Scotia, 3.400%, 2/11/2024	3,969
499	Salesforce, Inc.(a)	100,214	7,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	6,200
16	ServiceNow, Inc.(a)	9,310	6,000	Citigroup, Inc., 4.600%, 3/09/2026	5,751
70	SPS Commerce, Inc.(a)	11,224	5,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	4,819
17	Synopsys, Inc.(a)	7,981	5,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	4,946
17	Tyler Technologies, Inc.(a)	6,339	6,000	KeyCorp, MTN, 2.550%, 10/01/2029	4,483
185	Workday, Inc., Class A(a)	39,166			
		692,014			
	Specialized REITs — 0.2%				
21	American Tower Corp.	3,742			
37	Crown Castle, Inc.	3,440			
8	Equinix, Inc.	5,837			
176	VICI Properties, Inc.	4,911			
103	Weyerhaeuser Co.	2,955			
		20,885			

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
2,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	1,821
7,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	6,434
6,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	5,775
4,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	3,906
2,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	1,960
4,000	State Street Corp., 2.400%, 1/24/2030	3,258
4,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	3,010
6,000	Truist Bank, 3.200%, 4/01/2024	5,929
5,000	Westpac Banking Corp., 2.350%, 2/19/2025	4,796
		<u>82,656</u>
Brokerage — 0.1%		
5,000	BlackRock, Inc., 2.400%, 4/30/2030	4,102
7,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	4,067
		<u>8,169</u>
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
		<u>9,522</u>
Chemicals — 0.0%		
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,610
Consumer Products — 0.0%		
3,000	Procter & Gamble Co., 3.000%, 3/25/2030	2,611
Diversified Manufacturing — 0.1%		
5,000	Eaton Corp., 4.150%, 3/15/2033	4,399
3,000	Emerson Electric Co., 2.000%, 12/21/2028	2,542
		<u>6,941</u>
Electric — 0.2%		
3,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	2,574
5,000	Duke Energy Corp., 3.750%, 4/15/2024	4,951
6,000	Entergy Corp., 0.900%, 9/15/2025	5,461
4,000	Exelon Corp., 4.050%, 4/15/2030	3,533
6,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	4,675
2,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	1,387
6,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	5,689
		<u>28,270</u>
Environmental — 0.1%		
4,000	Republic Services, Inc., 1.450%, 2/15/2031	2,941
6,000	Waste Management, Inc., 2.950%, 6/01/2041	3,922
		<u>6,863</u>
Finance Companies — 0.1%		
4,000	Ares Capital Corp., 3.250%, 7/15/2025	3,751
4,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	3,418
		<u>7,169</u>
Food & Beverage — 0.1%		
6,000	Coca-Cola Co., 1.450%, 6/01/2027	5,272
5,000	General Mills, Inc., 4.000%, 4/17/2025	4,866
2,000	Mondelez International, Inc., 2.750%, 4/13/2030	1,647
5,000	PepsiCo, Inc., 2.750%, 3/19/2030	4,259
		<u>16,044</u>

Principal Amount	Description	Value (t)
Government Owned - No Guarantee — 0.1%		
\$ 3,000	Equinor ASA, 3.625%, 4/06/2040	\$ 2,223
8,000	Federal National Mortgage Association, 6.625%, 11/15/2030	8,675
		<u>10,898</u>
Health Care REITs — 0.0%		
4,000	Welltower OP LLC, 2.800%, 6/01/2031	3,132
Health Insurance — 0.1%		
5,000	Elevance Health, Inc., 4.101%, 3/01/2028	4,671
4,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	3,934
		<u>8,605</u>
Healthcare — 0.1%		
1,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	940
1,000	CVS Health Corp., 4.300%, 3/25/2028	937
4,000	DH Europe Finance II SARL, 2.200%, 11/15/2024	3,855
2,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	1,853
2,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	1,642
		<u>9,227</u>
Integrated Energy — 0.1%		
7,000	Exxon Mobil Corp., 2.992%, 3/19/2025	6,771
4,000	Shell International Finance BV, 6.375%, 12/15/2038	4,089
		<u>10,860</u>
Life Insurance — 0.1%		
2,000	Athene Holding Ltd., 6.150%, 4/03/2030	1,944
5,000	Manulife Financial Corp., 3.703%, 3/16/2032	4,262
		<u>6,206</u>
Media Entertainment — 0.0%		
3,000	Netflix, Inc., 3.625%, 6/15/2025(b)	2,892
Metals & Mining — 0.0%		
3,000	Nucor Corp., 3.125%, 4/01/2032	2,424
Mortgage Related — 1.2%		
10,104	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	7,423
17,169	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(c)	13,192
20,192	Federal Home Loan Mortgage Corp., 3.000%, with various maturities in 2052(c)	16,176
13,155	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(c)	10,963
931	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	804
20,407	Federal National Mortgage Association, 2.000%, with various maturities from 2051 to 2052(c)	15,035
25,764	Federal National Mortgage Association, 2.500%, with various maturities from 2051 to 2052(c)	19,839
18,616	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(c)	15,030
12,513	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	10,464
12,221	Federal National Mortgage Association, 4.000%, with various maturities from 2049 to 2053(c)	10,572
423	Federal National Mortgage Association, 4.500%, with various maturities from 2048 to 2049(c)	385
4,589	Government National Mortgage Association, 3.000%, 6/20/2052	3,784
3,978	Government National Mortgage Association, 4.000%, 8/20/2053	3,498
2,980	Government National Mortgage Association, 5.000%, 7/20/2053	2,774
13,731	Government National Mortgage Association, 5.500%, 4/20/2053	13,138
		<u>143,077</u>
Natural Gas — 0.0%		
6,000	NiSource, Inc., 0.950%, 8/15/2025	5,482

Principal Amount	Description	Value (t)
Office REITs — 0.1%		
\$ 8,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	\$ 7,613
3,000	Boston Properties LP, 2.750%, 10/01/2026	2,653
		<u>10,266</u>
Oil Field Services — 0.0%		
3,000	Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc., 3.337%, 12/15/2027	2,733
Other REITs — 0.0%		
4,000	Prologis LP, 1.250%, 10/15/2030	2,925
Pharmaceuticals — 0.1%		
5,000	AbbVie, Inc., 3.600%, 5/14/2025	4,837
2,000	Biogen, Inc., 2.250%, 5/01/2030	1,571
4,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	3,588
2,000	Merck & Co., Inc., 1.450%, 6/24/2030	1,538
		<u>11,534</u>
Property & Casualty Insurance — 0.0%		
2,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	1,646
3,000	Marsh & McLennan Cos., Inc., 2.250%, 11/15/2030	2,360
		<u>4,006</u>
Railroads — 0.1%		
7,000	CSX Corp., 2.600%, 11/01/2026	6,411
Restaurants — 0.0%		
5,000	Starbucks Corp., 2.250%, 3/12/2030	4,034
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%		
3,000	Amazon.com, Inc., 3.875%, 8/22/2037	2,457
8,000	TJX Cos., Inc., 1.150%, 5/15/2028	6,618
3,000	Walmart, Inc., 4.100%, 4/15/2033	2,686
		<u>11,761</u>
Technology — 0.2%		
5,000	Apple, Inc., 2.500%, 2/09/2025	4,827
2,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	1,667
4,000	Intel Corp., 2.450%, 11/15/2029	3,357
5,000	International Business Machines Corp., 4.000%, 6/20/2042	3,724
4,000	NVIDIA Corp., 2.850%, 4/01/2030	3,419
5,000	Oracle Corp., 2.950%, 5/15/2025	4,785
6,000	QUALCOMM, Inc., 1.650%, 5/20/2032	4,377
		<u>26,156</u>
Treasuries — 0.5%		
9,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	3,959
5,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	3,279
5,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	3,169
14,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	9,521
15,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	10,603
8,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	5,522
10,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	6,883
19,000	U.S. Treasury Notes, 0.375%, 11/30/2025	17,262
		<u>60,198</u>

Principal Amount	Description	Value (t)
Utility Other — 0.0%		
\$ 4,000	Essential Utilities, Inc., 4.276%, 5/01/2049	\$ 2,801
Wireless — 0.0%		
6,000	Vodafone Group PLC, 6.150%, 2/27/2037	5,696
Wirelines — 0.0%		
2,000	AT&T, Inc., 3.650%, 6/01/2051	1,231
	Total Bonds and Notes (Identified Cost \$613,707)	<u>538,839</u>
Shares		
Exchange-Traded Funds — 9.8%		
17,824	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,321,104)	1,192,960
Mutual Funds — 15.5%		
60,042	WCM Focused Emerging Markets Fund, Institutional Class	717,503
59,833	WCM Focused International Growth Fund, Institutional Class	1,182,304
	Total Mutual Funds (Identified Cost \$2,345,976)	<u>1,899,807</u>
Affiliated Mutual Funds — 11.4%		
967	Loomis Sayles Inflation Protected Securities Fund, Class N	8,868
24,296	Mirova Global Green Bond Fund, Class N	197,771
116,046	Mirova International Sustainable Equity Fund, Class N	1,182,503
	Total Affiliated Mutual Funds (Identified Cost \$1,701,574)	<u>1,389,142</u>
Principal Amount		
Short-Term Investments — 3.8%		
\$463,766	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 10/31/2023 at 2.500% to be repurchased at \$463,799 on 11/01/2023 collateralized by \$473,800 U.S. Treasury Note, 5.000% due 10/31/2025 valued at \$473,411 including accrued interest(d) (Identified Cost \$463,766)	463,766
	Total Investments — 108.1% (Identified Cost \$14,303,514)	13,217,487
	Other assets less liabilities — (8.1)%	(988,805)
	Net Assets — 100.0%	<u>\$12,228,682</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 \$7,251 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	\$ —	\$ 10,859	\$ 1,356	\$ (5)	\$ (630)	\$ 8,868	967	\$ 297
Mirova Global Green Bond Fund, Class N	163,690	71,303	34,111	(2,838)	(273)	197,771	24,296	—
Mirova International Sustainable Equity Fund, Class N	985,044	406,537	59,399	2,549	(152,228)	1,182,503	116,046	1,686
	<u>\$1,148,734</u>	<u>\$488,699</u>	<u>\$94,866</u>	<u>\$ (294)</u>	<u>\$ (153,131)</u>	<u>\$1,389,142</u>	<u>141,309</u>	<u>\$1,983</u>

(1) Purchase cost includes dividend reinvested, if any.

(2) Distributions received includes distributions from net investment income and from capital gains, if any.

Fair Value Measurements.

In accordance with accounting standards related to fair value measurements and disclosures, the Fund has categorized the inputs utilized in determining the value of each Fund's assets or liabilities. These inputs are summarized in the three broad levels listed below:

- Level 1 — quoted prices in active markets for identical assets or liabilities;
- Level 2 — prices determined using other significant inputs that are observable either directly, or indirectly through corroboration with observable market data (which could include quoted prices for similar assets or liabilities, interest rates, credit risk, etc.); and
- Level 3 — prices determined using significant unobservable inputs when quoted prices or observable inputs are unavailable such as when there is little or no market activity for an asset or liability (unobservable inputs reflect each Fund's own assumptions in determining the fair value of assets or liabilities and would be based on the best information available).

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

The Fund's pricing policies have been approved by the Board of Trustees. Investments for which market quotations are readily available are categorized in Level 1. Other investments for which an independent pricing service is utilized are categorized in Level 2. Broker-dealer bid prices for which the Fund has knowledge of the inputs used by the broker-dealer are categorized in Level 2. All other investments, including broker-dealer bid prices for which the Fund does not have knowledge of the inputs used by the broker-dealer, as well as investments fair valued by the valuation designee, are categorized in Level 3. All Level 2 and 3 securities are defined as being fair valued.

Under certain conditions and based upon specific facts and circumstances, the Fund's valuation designee may determine that a fair valuation should be made for portfolio investment(s). These valuation designee fair valuations will be based upon a significant amount of Level 3 inputs.

The following is a summary of the inputs used to value the Fund's investments as of October 31, 2023, at value:

Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 7,732,973	\$ —	\$ —	\$ 7,732,973
Bonds and Notes(a)	—	538,839	—	538,839
Exchange-Traded Funds	1,192,960	—	—	1,192,960
Mutual Funds	1,899,807	—	—	1,899,807
Affiliated Mutual Funds	1,389,142	—	—	1,389,142
Short-Term Investments	—	463,766	—	463,766
Total Investments	<u>\$ 12,214,882</u>	<u>\$ 1,002,605</u>	<u>\$ —</u>	<u>\$ 13,217,487</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	98.2%
Fixed Income	6.1
Short-Term Investments	3.8
Total Investments	108.1
Other assets less liabilities	(8.1)
Net Assets	<u>100.0%</u>