

PORTFOLIO OF INVESTMENTS – as of October 31, 2021 (Unaudited)

Natixis Sustainable Future 2055 Fund

Shares	Description	Value (†)
Common Stocks – 59.1% of Net Assets		
Aerospace & Defense – 0.8%		
26	Axon Enterprise, Inc.(a)	\$ 4,679
169	Boeing Co. (The)(a)	34,988
49	General Dynamics Corp.	9,935
5	L3Harris Technologies, Inc.	1,152
36	Moog, Inc., Class A	2,719
94	Raytheon Technologies Corp.	8,353
		61,826
Air Freight & Logistics – 0.4%		
149	Expeditors International of Washington, Inc.	18,366
69	United Parcel Service, Inc., Class B	14,729
		33,095
Airlines – 0.1%		
18	Alaska Air Group, Inc.(a)	950
88	Delta Air Lines, Inc.(a)	3,443
385	JetBlue Airways Corp.(a)	5,402
		9,795
Auto Components – 0.2%		
11	Aptiv PLC(a)	1,902
15	BorgWarner, Inc.	676
260	Dana, Inc.	5,769
33	Visteon Corp.(a)	3,735
		12,082
Automobiles – 0.8%		
145	Ford Motor Co.(a)	2,477
364	General Motors Co.(a)	19,812
29	Tesla, Inc.(a)	32,306
36	Thor Industries, Inc.	3,671
		58,266
Banks – 3.2%		
192	Ameris Bancorp	10,059
170	Bancorp, Inc. (The)(a)	5,193
663	Bank of America Corp.	31,678
180	Cadence Bank	5,224
446	Citigroup, Inc.	30,845
216	Citizens Financial Group, Inc.	10,234
9	Comerica, Inc.	766
90	Cullen/Frost Bankers, Inc.	11,655
47	Fifth Third Bancorp	2,046
314	Fulton Financial Corp.	5,055
371	Huntington Bancshares, Inc.	5,840
164	International Bancshares Corp.	6,954
407	KeyCorp	9,471
34	M&T Bank Corp.	5,002

Shares	Description	Value (†)
Common Stocks – continued		
Banks – continued		
231	People's United Financial, Inc.	\$ 3,959
87	PNC Financial Services Group, Inc. (The)	18,360
241	Regions Financial Corp.	5,707
253	Truist Financial Corp.	16,058
254	Trustmark Corp.	8,080
117	U.S. Bancorp	7,063
155	Webster Financial Corp.	8,674
428	Wells Fargo & Co.	21,896
66	Wintrust Financial Corp.	5,841
		235,660
Beverages – 1.6%		
209	Coca-Cola Co. (The)	11,781
90	Constellation Brands, Inc., Class A	19,513
928	Keurig Dr Pepper, Inc.	33,491
451	Monster Beverage Corp.(a)	38,335
76	PepsiCo, Inc.	12,282
		115,402
Biotechnology – 1.9%		
45	AbbVie, Inc.	5,160
147	Alnylam Pharmaceuticals, Inc.(a)	23,455
48	Amgen, Inc.	9,934
10	Biogen, Inc.(a)	2,667
116	BioMarin Pharmaceutical, Inc.(a)	9,191
151	CRISPR Therapeutics AG(a)	13,791
23	Ligand Pharmaceuticals, Inc.(a)	3,357
42	Moderna, Inc.(a)	14,499
85	Regeneron Pharmaceuticals, Inc.(a)	54,395
		136,449
Building Products – 0.4%		
26	Carlisle Cos., Inc.	5,796
28	Carrier Global Corp.	1,462
32	Johnson Controls International PLC	2,348
27	Lennox International, Inc.	8,081
79	Owens Corning	7,379
49	Trex Co., Inc.(a)	5,214
		30,280
Capital Markets – 4.2%		
12	Ameriprise Financial, Inc.	3,625
482	Bank of New York Mellon Corp. (The)	28,534
10	BlackRock, Inc.	9,435
562	Charles Schwab Corp. (The)	46,101
19	CME Group, Inc.	4,190
62	FactSet Research Systems, Inc.	27,521
65	Franklin Resources, Inc.	2,047
68	Goldman Sachs Group, Inc. (The)	28,108
156	Intercontinental Exchange, Inc.	21,600
17	Invesco Ltd.	432

Shares	Description	Value (†)
Common Stocks – continued		
Capital Markets – continued		
128	Janus Henderson Group PLC	\$ 5,952
201	KKR & Co., Inc.	16,014
29	Moody's Corp.	11,720
38	Morgan Stanley	3,906
34	MSCI, Inc.	22,606
72	Northern Trust Corp.	8,859
25	S&P Global, Inc.	11,854
248	SEI Investments Co.	15,634
321	State Street Corp.	31,634
7	T. Rowe Price Group, Inc.	1,518
31	Virtus Investment Partners, Inc.	9,920
		311,210
Chemicals – 0.7%		
170	Dow, Inc.	9,515
30	DuPont de Nemours, Inc.	2,088
10	Ecolab, Inc.	2,222
70	HB Fuller Co.	4,936
50	Innospec, Inc.	4,530
11	International Flavors & Fragrances, Inc.	1,622
55	Linde PLC	17,556
61	Minerals Technologies, Inc.	4,327
8	PPG Industries, Inc.	1,285
9	Sherwin-Williams Co. (The)	2,849
34	Stepan Co.	4,081
		55,011
Commercial Services & Supplies – 0.3%		
37	MSA Safety, Inc.	5,662
7	Republic Services, Inc.	942
54	Tetra Tech, Inc.	9,486
77	Viad Corp.(a)	3,416
16	Waste Management, Inc.	2,564
		22,070
Communications Equipment – 0.5%		
3	Arista Networks, Inc.(a)	1,229
85	Ciena Corp.(a)	4,615
457	Cisco Systems, Inc.	25,578
7	F5 Networks, Inc.(a)	1,478
49	Lumentum Holdings, Inc.(a)	4,046
		36,946
Construction & Engineering – 0.2%		
167	AECOM(a)	11,418
Consumer Finance – 1.6%		
771	Ally Financial, Inc.	36,808
239	American Express Co.	41,533
237	Capital One Financial Corp.	35,794

Shares	Description	Value (†)
Common Stocks – continued		
Consumer Finance – continued		
43	Green Dot Corp., Class A(a)	\$ 1,822
		115,957
Containers & Packaging – 0.2%		
50	Ball Corp.	4,574
47	International Paper Co.	2,335
102	WestRock Co.	4,906
		<u>11,815</u>
Distributors – 0.1%		
40	Genuine Parts Co.	5,244
Diversified Telecommunication Services – 0.2%		
1,042	Lumen Technologies, Inc.	12,358
Electric Utilities – 0.4%		
128	American Electric Power Co., Inc.	10,843
14	Edison International	881
31	Eversource Energy	2,632
49	IDACORP, Inc.	5,112
96	NextEra Energy, Inc.	8,192
33	PPL Corp.	950
		<u>28,610</u>
Electrical Equipment – 0.8%		
19	Acuity Brands, Inc.	3,903
45	Eaton Corp. PLC	7,414
34	Hubbell, Inc.	6,779
294	Plug Power, Inc.(a)	11,251
34	Rockwell Automation, Inc.	10,860
362	Sunrun, Inc.(a)	20,880
		<u>61,087</u>
Electronic Equipment, Instruments & Components – 0.8%		
92	Avnet, Inc.	3,506
5	CDW Corp.	933
94	Cognex Corp.	8,234
20	Coherent, Inc.(a)	5,088
73	Corning, Inc.	2,597
115	Itron, Inc.(a)	8,944
8	Keysight Technologies, Inc.(a)	1,440
19	Littelfuse, Inc.	5,596
18	Rogers Corp.(a)	3,620
117	TE Connectivity Ltd.	17,082
11	Trimble, Inc.(a)	961
167	Vishay Intertechnology, Inc.	3,210
		<u>61,211</u>
Energy Equipment & Services – 0.4%		
682	Archrock, Inc.	5,585
109	Baker Hughes Co.	2,734
203	ChampionX Corp.(a)	5,325

Shares	Description	Value (†)
Common Stocks – continued		
Energy Equipment & Services – continued		
592	Schlumberger NV	\$ 19,098
		<u>32,742</u>
Entertainment – 1.2%		
75	Electronic Arts, Inc.	10,519
46	Netflix, Inc.(a)	31,754
281	Walt Disney Co. (The)(a)	47,509
		<u>89,782</u>
Food & Staples Retailing – 0.4%		
72	BJ's Wholesale Club Holdings, Inc.(a)	4,208
4	Costco Wholesale Corp.	1,966
72	Kroger Co. (The)	2,881
217	SpartanNash Co.	5,021
114	Sysco Corp.	8,767
62	Walgreens Boots Alliance, Inc.	2,915
		<u>25,758</u>
Food Products – 0.4%		
74	Campbell Soup Co.	2,956
19	Conagra Brands, Inc.	612
86	Darling Ingredients, Inc.(a)	7,269
51	General Mills, Inc.	3,152
96	Hain Celestial Group, Inc. (The)(a)	4,307
66	Hormel Foods Corp.	2,793
47	Ingredion, Inc.	4,476
16	J.M. Smucker Co. (The)	1,966
26	Kellogg Co.	1,594
13	McCormick & Co., Inc.	1,043
40	Mondelez International, Inc., Class A	2,429
		<u>32,597</u>
Gas Utilities – 0.2%		
99	New Jersey Resources Corp.	3,743
56	ONE Gas, Inc.	3,769
100	South Jersey Industries, Inc.	2,276
115	UGI Corp.	4,992
		<u>14,780</u>
Health Care Equipment & Supplies – 1.2%		
2	Align Technology, Inc.(a)	1,249
26	Baxter International, Inc.	2,053
8	Becton Dickinson & Co.	1,917
8	Cooper Cos., Inc. (The)	3,335
26	Danaher Corp.	8,106
14	DENTSPLY SIRONA, Inc.	801
3	DexCom, Inc.(a)	1,870
29	Edwards Lifesciences Corp.(a)	3,475
50	Globus Medical, Inc., Class A(a)	3,858
26	Haemonetics Corp.(a)	1,786
49	Hill-Rom Holdings, Inc.	7,590

Shares	Description	Value (†)
Common Stocks – continued		
Health Care Equipment & Supplies – continued		
27	Hologic, Inc.(a)	\$ 1,979
39	Intuitive Surgical, Inc.(a)	14,084
113	Meridian Bioscience, Inc.(a)	2,125
36	Merit Medical Systems, Inc.(a)	2,421
25	Penumbra, Inc.(a)	6,914
14	Quidel Corp.(a)	1,859
22	STAAR Surgical Co.(a)	2,606
86	STERIS PLC	20,102
8	Stryker Corp.	2,129
		90,259
Health Care Providers & Services – 2.1%		
18	Amedisys, Inc.(a)	3,048
3	Anthem, Inc.	1,305
91	Centene Corp.(a)	6,483
12	Chemed Corp.	5,787
188	CVS Health Corp.	16,785
48	DaVita, Inc.(a)	4,956
47	Encompass Health Corp.	2,987
215	HCA Healthcare, Inc.	53,849
32	Henry Schein, Inc.(a)	2,443
68	Humana, Inc.	31,495
24	Laboratory Corp. of America Holdings(a)	6,888
187	MEDNAX, Inc.(a)	5,092
81	Patterson Cos., Inc.	2,532
37	Quest Diagnostics, Inc.	5,431
127	Select Medical Holdings Corp.	4,219
		153,300
Health Care Technology – 0.2%		
297	Allscripts Healthcare Solutions, Inc.(a)	4,093
135	Cerner Corp.	10,029
		14,122
Hotels, Restaurants & Leisure – 1.9%		
15	Booking Holdings, Inc.(a)	36,312
9	Expedia Group, Inc.(a)	1,480
157	Hilton Worldwide Holdings, Inc.(a)	22,600
55	Jack in the Box, Inc.	5,442
23	McDonald's Corp.	5,648
61	Shake Shack, Inc., Class A(a)	4,219
92	Six Flags Entertainment Corp.(a)	3,784
261	Starbucks Corp.	27,684
186	Wendy's Co. (The)	4,148
251	Yum China Holdings, Inc.	14,327
96	Yum! Brands, Inc.	11,994
		137,638
Household Durables – 0.3%		
144	KB Home	5,782
113	Meritage Homes Corp.(a)	12,284

Shares	Description	Value (†)
Common Stocks – continued		
Household Durables – continued		
194	Taylor Morrison Home Corp.(a)	\$ 5,923
		<u>23,989</u>
Household Products – 0.5%		
6	Clorox Co. (The)	978
328	Colgate-Palmolive Co.	24,991
78	Kimberly-Clark Corp.	10,100
		<u>36,069</u>
Independent Power & Renewable Electricity Producers – 0.3%		
76	AES Corp. (The)	1,910
157	NextEra Energy Partners LP	13,549
136	Sunnova Energy International, Inc.(a)	6,060
		<u>21,519</u>
Industrial Conglomerates – 0.3%		
25	3M Co.	4,467
154	General Electric Co.	16,150
8	Honeywell International, Inc.	1,749
		<u>22,366</u>
Insurance – 1.7%		
28	Aflac, Inc.	1,503
40	Allstate Corp. (The)	4,947
462	American International Group, Inc.	27,299
70	Chubb Ltd.	13,676
86	First American Financial Corp.	6,290
32	Hanover Insurance Group, Inc. (The)	4,032
261	Hartford Financial Services Group, Inc. (The)	19,035
12	Lincoln National Corp.	866
42	Marsh & McLennan Cos., Inc.	7,006
19	MetLife, Inc.	1,193
64	Prudential Financial, Inc.	7,043
222	Reinsurance Group of America, Inc.	26,214
32	Travelers Cos., Inc. (The)	5,148
		<u>124,252</u>
Interactive Media & Services – 2.5%		
11	Alphabet, Inc., Class A(a)	32,570
24	Alphabet, Inc., Class C(a)	71,170
253	Meta Platforms, Inc., Class A(a)	81,863
19	Twitter, Inc.(a)	1,017
		<u>186,620</u>
Internet & Direct Marketing Retail – 2.0%		
200	Alibaba Group Holding Ltd., Sponsored ADR(a)	32,988
20	Amazon.com, Inc.(a)	67,449
498	eBay, Inc.	38,206
591	Qurate Retail, Inc., Class A	6,170
		<u>144,813</u>

Shares	Description	Value (†)
Common Stocks – continued		
IT Services – 2.8%		
148	Automatic Data Processing, Inc.	\$ 33,225
53	Cognizant Technology Solutions Corp., Class A	4,139
563	DXC Technology Co.(a)	18,337
193	Fiserv, Inc.(a)	19,009
98	Gartner, Inc.(a)	32,527
32	International Business Machines Corp.	4,003
84	MasterCard, Inc., Class A	28,184
36	Paychex, Inc.	4,438
14	VeriSign, Inc.(a)	3,117
265	Visa, Inc., Class A	56,119
25	WEX, Inc.(a)	3,742
		206,840
Leisure Products – 0.0%		
114	Callaway Golf Co.(a)	3,084
Life Sciences Tools & Services – 0.8%		
31	Agilent Technologies, Inc.	4,882
54	Illumina, Inc.(a)	22,413
101	NeoGenomics, Inc.(a)	4,646
46	Repligen Corp.(a)	13,363
13	Thermo Fisher Scientific, Inc.	8,230
8	Waters Corp.(a)	2,941
		56,475
Machinery – 1.6%		
62	AGCO Corp.	7,577
56	Caterpillar, Inc.	11,424
35	Chart Industries, Inc.(a)	6,213
51	Cummins, Inc.	12,232
97	Deere & Co.	33,204
25	Illinois Tool Works, Inc.	5,697
82	ITT, Inc.	7,714
105	Kennametal, Inc.	4,174
65	Oshkosh Corp.	6,955
19	Otis Worldwide Corp.	1,526
92	PACCAR, Inc.	8,245
18	Parker-Hannifin Corp.	5,339
82	Terex Corp.	3,673
72	Toro Co. (The)	6,874
		120,847
Media – 1.6%		
4	Cable One, Inc.	6,845
45	Charter Communications, Inc., Class A(a)	30,370
668	Comcast Corp., Class A	34,355
342	Discovery, Inc., Series A(a)	8,016
21	Discovery, Inc., Series C(a)	474
235	Interpublic Group of Cos., Inc. (The)	8,594
87	New York Times Co. (The), Class A	4,749
547	News Corp., Class A	12,526

Shares	Description	Value (†)
Common Stocks – continued		
Media – continued		
119	Omnicom Group, Inc.	\$ 8,102
		114,031
Metals & Mining – 0.3%		
257	Cleveland-Cliffs, Inc.(a)	6,196
145	Commercial Metals Co.	4,666
11	Nucor Corp.	1,228
63	Reliance Steel & Aluminum Co.	9,208
40	Royal Gold, Inc.	3,961
		25,259
Multi-Utilities – 0.2%		
75	Consolidated Edison, Inc.	5,655
31	DTE Energy Co.	3,514
17	Sempra Energy	2,170
20	WEC Energy Group, Inc.	1,801
		13,140
Multiline Retail – 0.4%		
381	Macy's, Inc.	10,085
64	Target Corp.	16,616
		26,701
Oil, Gas & Consumable Fuels – 2.0%		
556	Antero Midstream Corp.	5,916
868	APA Corp.	22,750
377	ConocoPhillips	28,083
82	Devon Energy Corp.	3,286
160	Diamondback Energy, Inc.	17,150
78	DTE Midstream LLC(a)	3,741
374	EOG Resources, Inc.	34,580
142	EQT Corp.(a)	2,827
183	Kinder Morgan, Inc.	3,065
330	Marathon Oil Corp.	5,386
79	ONEOK, Inc.	5,026
156	Range Resources Corp.(a)	3,638
440	Southwestern Energy Co.(a)	2,147
57	Valero Energy Corp.	4,408
73	World Fuel Services Corp.	2,229
		144,232
Paper & Forest Products – 0.1%		
110	Louisiana-Pacific Corp.	6,482
4	Sylvamo Corp.(a)	113
		6,595
Personal Products – 0.0%		
4	Estee Lauder Cos., Inc. (The), Class A	1,297
Pharmaceuticals – 1.4%		
278	Bristol-Myers Squibb Co.	16,235
15	Eli Lilly & Co.	3,821

Shares	Description	Value (†)
Common Stocks – continued		
Pharmaceuticals – continued		
35	Jazz Pharmaceuticals PLC(a)	\$ 4,657
79	Merck & Co., Inc.	6,956
276	Novartis AG, Sponsored ADR	22,842
103	Novo Nordisk A/S, Sponsored ADR	11,343
155	Pfizer, Inc.	6,780
482	Roche Holding AG, Sponsored ADR	23,295
158	Viatis, Inc.	2,109
20	Zoetis, Inc.	4,324
		102,362
Professional Services – 0.3%		
66	Exponent, Inc.	7,577
9	IHS Markit Ltd.	1,176
23	Insperity, Inc.	2,875
65	Korn Ferry	5,019
39	ManpowerGroup, Inc.	3,769
27	Nielsen Holdings PLC	547
		20,963
Real Estate Management & Development – 0.3%		
135	CBRE Group, Inc., Class A(a)	14,051
34	Jones Lang LaSalle, Inc.(a)	8,780
		22,831
REITs - Apartments – 0.3%		
117	American Campus Communities, Inc.	6,285
8	AvalonBay Communities, Inc.	1,894
81	Camden Property Trust	13,211
50	Equity Residential	4,320
		25,710
REITs - Diversified – 0.4%		
33	American Tower Corp.	9,305
29	Crown Castle International Corp.	5,229
58	CyrusOne, Inc.	4,757
12	Digital Realty Trust, Inc.	1,894
5	Equinix, Inc.	4,185
99	Weyerhaeuser Co.	3,536
		28,906
REITs - Health Care – 0.1%		
32	Ventas, Inc.	1,708
39	Welltower, Inc.	3,135
		4,843
REITs - Hotels – 0.0%		
100	Host Hotels & Resorts, Inc.(a)	1,683
REITs - Mortgage – 0.2%		
204	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	12,322

Shares	Description	Value (†)
Common Stocks – continued		
Pharmaceuticals – continued		
35	Jazz Pharmaceuticals PLC(a)	\$ 4,657
79	Merck & Co., Inc.	6,956
276	Novartis AG, Sponsored ADR	22,842
103	Novo Nordisk A/S, Sponsored ADR	11,343
155	Pfizer, Inc.	6,780
482	Roche Holding AG, Sponsored ADR	23,295
158	Viatis, Inc.	2,109
20	Zoetis, Inc.	4,324
		102,362
Professional Services – 0.3%		
66	Exponent, Inc.	7,577
9	IHS Markit Ltd.	1,176
23	Insperity, Inc.	2,875
65	Korn Ferry	5,019
39	ManpowerGroup, Inc.	3,769
27	Nielsen Holdings PLC	547
		20,963
Real Estate Management & Development – 0.3%		
135	CBRE Group, Inc., Class A(a)	14,051
34	Jones Lang LaSalle, Inc.(a)	8,780
		22,831
REITs - Apartments – 0.3%		
117	American Campus Communities, Inc.	6,285
8	AvalonBay Communities, Inc.	1,894
81	Camden Property Trust	13,211
50	Equity Residential	4,320
		25,710
REITs - Diversified – 0.4%		
33	American Tower Corp.	9,305
29	Crown Castle International Corp.	5,229
58	CyrusOne, Inc.	4,757
12	Digital Realty Trust, Inc.	1,894
5	Equinix, Inc.	4,185
99	Weyerhaeuser Co.	3,536
		28,906
REITs - Health Care – 0.1%		
32	Ventas, Inc.	1,708
39	Welltower, Inc.	3,135
		4,843
REITs - Hotels – 0.0%		
100	Host Hotels & Resorts, Inc.(a)	1,683
REITs - Mortgage – 0.2%		
204	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	12,322

Shares	Description	Value (†)
Common Stocks – continued		
Software – continued		
53	Bottomline Technologies, Inc.(a)	\$ 2,454
12	Citrix Systems, Inc.	1,137
76	CommVault Systems, Inc.(a)	4,674
18	Fair Isaac Corp.(a)	7,168
188	Microsoft Corp.	62,345
112	NCR Corp.(a)	4,428
559	NortonLifeLock, Inc.	14,226
710	Oracle Corp.	68,117
35	Paylocity Holding Corp.(a)	10,680
35	Qualys, Inc.(a)	4,357
141	salesforce.com, Inc.(a)	42,256
57	SPS Commerce, Inc.(a)	8,706
169	Workday, Inc., Class A(a)	49,007
		342,508
Specialty Retail – 1.1%		
122	American Eagle Outfitters, Inc.	2,896
45	Asbury Automotive Group, Inc.(a)	8,807
2	AutoZone, Inc.(a)	3,570
28	Best Buy Co., Inc.	3,423
53	Boot Barn Holdings, Inc.(a)	5,538
22	Five Below, Inc.(a)	4,341
14	GameStop Corp., Class A(a)	2,569
21	Home Depot, Inc. (The)	7,807
27	Lithia Motors, Inc.	8,619
70	Lowe's Cos., Inc.	16,367
34	Monro, Inc.	2,100
15	TJX Cos., Inc. (The)	982
12	Tractor Supply Co.	2,606
7	Ulta Beauty, Inc.(a)	2,571
45	Williams-Sonoma, Inc.	8,358
		80,554
Technology Hardware, Storage & Peripherals – 0.2%		
196	Hewlett Packard Enterprise Co.	2,871
247	HP, Inc.	7,492
88	Seagate Technology Holdings PLC	7,838
		18,201
Textiles, Apparel & Luxury Goods – 0.6%		
27	Deckers Outdoor Corp.(a)	10,673
858	Under Armour, Inc., Class A(a)	18,842
178	VF Corp.	12,973
105	Wolverine World Wide, Inc.	3,483
		45,971
Thriffs & Mortgage Finance – 0.1%		
146	Mr. Cooper Group, Inc.(a)	6,401
Trading Companies & Distributors – 0.0%		
32	GATX Corp.	3,035

Shares	Description	Value (†)
Common Stocks – continued		
Water Utilities – 0.2%		
41	American Water Works Co., Inc.	\$ 7,141
108	Essential Utilities, Inc.	5,084
		<u>12,225</u>
Wireless Telecommunication Services – 0.1%		
70	Shenandoah Telecommunications Co.	1,935
73	T-Mobile US, Inc.(a)	8,397
		<u>10,332</u>
	Total Common Stocks (Identified Cost \$3,619,422)	<u>4,344,606</u>
Principal Amount		

Bonds and Notes – 3.9%

Automotive – 0.1%		
\$ 2,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	2,208
2,000	Lear Corp., 4.250%, 5/15/2029	2,231
		<u>4,439</u>
Banking – 0.4%		
2,000	American Express Co., 3.700%, 8/03/2023	2,102
3,000	Bank of New York Mellon Corp. (The), Series 12, MTN, 3.650%, 2/04/2024	3,183
3,000	Citigroup, Inc., 4.600%, 3/09/2026	3,346
2,000	Goldman Sachs Group, Inc. (The), 3.750%, 5/22/2025	2,146
2,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	2,097
3,000	KeyCorp, MTN, 2.550%, 10/01/2029	3,100
2,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	2,290
2,000	PNC Financial Services Group, Inc. (The), 2.600%, 7/23/2026	2,101
4,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	4,167
2,000	State Street Corp., 2.400%, 1/24/2030	2,055
3,000	Truist Bank, 3.200%, 4/01/2024	3,161
2,000	Westpac Banking Corp., 2.350%, 2/19/2025	2,078
		<u>31,826</u>
Brokerage – 0.1%		
2,000	BlackRock, Inc., 2.400%, 4/30/2030	2,064

	Principal Amount	Description	Value (†)
Bonds and Notes – continued			
		Brokerage – continued	
\$	3,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	\$ 3,004
			<u>5,068</u>
		Chemicals – 0.0%	
	2,000	LYB International Finance BV, 5.250%, 7/15/2043	2,587
		Construction Machinery – 0.0%	
	3,000	Caterpillar Financial Services Corp., 0.650%, 7/07/2023	3,007
		Diversified Manufacturing – 0.1%	
	3,000	3M Co., 3.050%, 4/15/2030	3,232
		Electric – 0.2%	
	2,000	Duke Energy Corp., 3.750%, 4/15/2024	2,119
	4,000	Entergy Corp., 0.900%, 9/15/2025	3,898
	2,000	Exelon Corp., 4.050%, 4/15/2030	2,252
	4,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	3,995
	2,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	2,135
			<u>14,399</u>
		Food & Beverage – 0.1%	
	4,000	Coca-Cola Co. (The), 1.450%, 6/01/2027	3,982
	2,000	General Mills, Inc., 4.000%, 4/17/2025	2,174
	4,000	Mondelez International, Inc., 2.750%, 4/13/2030	4,166
			<u>10,322</u>
		Government Owned - No Guarantee – 0.1%	
	4,000	Federal National Mortgage Association, 6.625%, 11/15/2030	5,663
		Health Insurance – 0.1%	
	3,000	Anthem, Inc., 4.101%, 3/01/2028	3,377
	2,000	UnitedHealth Group, Inc.,	
			<u>6,130</u>
		Healthcare – 0.1%	
	1,000	CVS Health Corp., 4.300%, 3/25/2028	1,132

Principal Amount	Description	Value (†)
Bonds and Notes – continued		
	Healthcare – continued	
\$ 2,000	DH Europe Finance II S.a.r.l., 2.200%, 11/15/2024	\$ 2,069
		<u>3,201</u>
	Independent Energy – 0.1%	
4,000	EQT Corp., 3.000%, 10/01/2022	4,041
	Integrated Energy – 0.1%	
3,000	BP Capital Markets PLC, 3.814%, 2/10/2024	3,194
2,000	Exxon Mobil Corp., 2.992%, 3/19/2025	2,114
2,000	Shell International Finance BV, 6.375%, 12/15/2038	2,962
		<u>8,270</u>
	Life Insurance – 0.0%	
2,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,494
	Midstream – 0.1%	
3,000	Kinder Morgan Energy Partners LP, 4.150%, 2/01/2024	3,182
	Mortgage Related – 0.6%	
14,798	FNMA, 2.000%, with various maturities in 2051(b)	14,805
13,978	FNMA, 2.500%, with various maturities in 2051(b)	14,367
12,695	FNMA, 3.000%, with various maturities from 2034 to 2051(b)	13,263
2,585	FNMA, 3.500%, with various maturities in 2049(b)	2,729
1,183	FNMA, 4.000%, with various maturities from 2049 to 2050(b)	1,264
756	FNMA, 4.500%, with various maturities from 2048 to 2049(b)	818
		<u>47,246</u>
	Natural Gas – 0.1%	
4,000	NiSource, Inc., 0.950%, 8/15/2025	3,922
	Pharmaceuticals – 0.1%	
2,000	AbbVie, Inc., 3.600%, 5/14/2025	2,144
3,000	Johnson & Johnson, 1.300%, 9/01/2030	2,874
		<u>5,018</u>
	Property & Casualty Insurance – 0.0%	
2,000	American International Group, Inc., 3.400%, 6/30/2030	2,166

Principal Amount	Description	Value (†)
Bonds and Notes – continued		
	Railroads – 0.0%	
\$ 2,000	CSX Corp., 2.600%, 11/01/2026	\$ 2,111
	REITs - Health Care – 0.0%	
2,000	Welltower, Inc., 2.800%, 6/01/2031	2,054
	REITs - Office Property – 0.0%	
2,000	Boston Properties LP, 2.750%, 10/01/2026	2,090
	Restaurants – 0.0%	
2,000	Starbucks Corp., 2.250%, 3/12/2030	2,008
	Retailers – 0.0%	
2,000	Amazon.com, Inc., 3.875%, 8/22/2037	2,352
	Technology – 0.2%	
3,000	Apple, Inc., 2.500%, 2/09/2025	3,134
2,000	HP, Inc., 3.000%, 6/17/2027	2,114
3,000	International Business Machines Corp., 4.000%, 6/20/2042	3,460
2,000	Oracle Corp., 2.950%, 5/15/2025	2,105
4,000	QUALCOMM, Inc., 1.650%, 5/20/2032	3,783
		<u>14,596</u>
	Treasuries – 1.1%	
3,000	U.S. Treasury Bond, 2.250%, 5/15/2041	3,131
3,000	U.S. Treasury Bond, 2.500%, 5/15/2046	3,307
7,000	U.S. Treasury Bond, 2.875%, 11/15/2046	8,285
7,000	U.S. Treasury Bond, 3.000%, 5/15/2045	8,356
3,000	U.S. Treasury Bond, 3.000%, 2/15/2048	3,652
6,000	U.S. Treasury Bond, 3.000%, 2/15/2049	7,351
10,000	U.S. Treasury Note, 0.375%, 11/30/2025	9,723
17,000	U.S. Treasury Note, 1.625%, 8/31/2022	17,211
16,000	U.S. Treasury Note, 2.125%, 12/31/2022	16,351
		<u>77,367</u>

Principal Amount	Description	Value (†)
Bonds and Notes – continued		
	Utility Other – 0.0%	
\$ 2,000	Essential Utilities, Inc., 4.276%, 5/01/2049	\$ 2,429
	Wireless – 0.1%	
3,000	Vodafone Group PLC, 6.150%, 2/27/2037	4,113
	Wirelines – 0.1%	
2,000	AT&T, Inc., 3.650%, 6/01/2051	2,080
2,000	AT&T, Inc., 5.250%, 3/01/2037	2,484
4,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 1.225%, 5/15/2025(c)	4,089
	Total Bonds and Notes (Identified Cost \$285,578)	8,653 <u>283,986</u>
Shares		
Exchange-Traded Funds – 11.4%		
10,379	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$778,532)	840,180
Mutual Funds – 9.6%		
16,981	WCM Focused Emerging Markets Fund, Institutional Class	350,327
12,319	WCM Focused International Growth Fund, Institutional Class	356,135
	Total Mutual Funds (Identified Cost \$635,533)	<u>706,462</u>
Affiliated Mutual Funds – 12.9%		
10,522	Mirova Global Green Bond Fund, Class N	109,533
55,734	Mirova International Sustainable Equity Fund, Class N	842,694
	Total Affiliated Mutual Funds (Identified Cost \$880,766)	<u>952,227</u>
Principal Amount		
Short-Term Investments – 3.7%		
\$ 272,075	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 10/29/2021 at 0.000% to be repurchased at \$272,075 on 11/01/2021 collateralized by \$222,400 U.S. Treasury Inflation Indexed Note, 0.500% due 1/15/2028 valued at \$278,044 including accrued interest(d) (Identified Cost \$272,075)	272,075
	Total Investments – 100.6% (Identified Cost \$6,471,906)	7,399,536
	Other assets less liabilities – (0.6)%	(45,964)
	Net Assets – 100.0%	<u>\$ 7,353,572</u>

- (†) Fund securities and other investments are valued at market value based on market quotations obtained or determined by independent pricing services recommended by the adviser or sub-adviser and approved by the Board of Trustees. Fund securities and other investments for which market quotations are not readily available are valued at fair value as determined in good faith by the adviser or sub-adviser pursuant to procedures approved by the Board of Trustees, as described below. Market value is determined as follows:

Listed equity securities (including shares of closed-end investment companies and exchange-traded funds) are valued at the last sale price quoted on the exchange 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. Securities traded on the NASDAQ Global Select Market, NASDAQ Global Market and NASDAQ Capital Market are valued at the NASDAQ Official Closing Price ("NOCP"), or if lacking an NOCP, at the most recent bid quotations on the applicable NASDAQ Market. Unlisted equity securities (except unlisted preferred equity securities) are 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 valued using evaluated bids furnished by an independent pricing service, if available.

In some foreign markets, an official close price and a last sale price may be available from the foreign exchange or market. In those cases, the official close price is used.

Debt securities and unlisted preferred equity securities are 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 value debt and unlisted equity securities where an independent pricing service is unable to price a security or where an independent pricing service does not provide a reliable price for the security.

Mutual Funds are valued at net asset value.

Fund securities and other investments for which market quotations are not readily available are valued at fair value as determined in good faith by the adviser or sub-adviser pursuant to procedures approved by the Board of Trustees. The Fund may also value securities and other investments at fair value 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 its securities or other investments, the Fund may, among other things, use modeling tools or other processes that may take into account factors such as securities or other market activity and/or significant events that occur after the close of the foreign market and before the time the Fund's net asset value ("NAV") is calculated. Fair value pricing may require subjective determinations about the value of a security, and fair values used to determine the Fund's NAV may differ from quoted or published prices, or from prices that are used by others, for the same securities. In addition, the use of fair value pricing may not always result in adjustments to the prices of securities held by the 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 are translated into U.S. dollars based upon foreign exchange rates prevailing at the end of the period.

- (a) Non-income producing security.
- (b) The Fund's investment in mortgage related securities of 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.
- (c) Variable rate security. Rate as of October 31, 2021 is disclosed.
- (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, 2021, 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
FNMA Federal National Mortgage Association
GMTN Global Medium Term Note
LIBOR London Interbank Offered Rate
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 from February 1, 2021 to October 31, 2021, is as follows:

Fund	Beginning Value	Purchase Cost⁽¹⁾	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Distribution Received⁽²⁾
Mirova Global Green Bond Fund, Class N	\$ 60,961	\$ 58,358	\$ 7,126	\$ 104	\$ (2,764)	\$ 109,533	\$ 904
Mirova International Sustainable Equity Fund, Class N	372,937	444,506	24,462	8,500	41,213	842,694	4,741
	\$ 433,898	\$ 502,864	\$ 31,588	\$ 8,604	\$ 38,449	\$ 952,227	\$ 5,645

(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 the 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 the 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 following is a summary of the inputs used to value the Fund's investments as of October 31, 2021, at value:

Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks*	\$ 4,344,606	\$ -	\$ -	4,344,606
Bonds and Notes*	-	283,986	-	283,986
Exchange-Traded Funds	840,180	-	-	840,180
Mutual Funds	706,462	-	-	706,462
Affiliated Mutual Funds	952,227	-	-	952,227
Short-Term Investments	-	272,075	-	272,075
Total	\$ 6,843,475	\$ 556,061	\$ -	7,399,536

* Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

Asset Allocation Summary at October 31, 2021 (Unaudited)

Equity	91.5 %
Fixed Income	5.4
Short-Term Investments	3.7
Total Investments	<u>100.6</u>
Other assets less liabilities	<u>(0.6)</u>
Net Assets	<u><u>100.0 %</u></u>