

## Natixis Sustainable Future 2040 Fund

Investments as of October 31, 2022 (Unaudited)

| <u>Shares</u>        | <u>Security Description</u>               | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|----------------------|---|--------------------------|------------------|
| <b>Common Stocks</b> |   |                          |                  |
| 124                  | 3M Co.                                    | 15,598                   | 0.12%            |
| 240                  | AAR Corp.                                 | 10,637                   | 0.09%            |
| 118                  | Abbott Laboratories                       | 11,675                   | 0.09%            |
| 98                   | AbbVie, Inc.                              | 14,347                   | 0.11%            |
| 137                  | Acadia Healthcare Co., Inc.               | 11,138                   | 0.09%            |
| 47                   | Accenture PLC, Class A                    | 13,343                   | 0.11%            |
| 188                  | Activision Blizzard, Inc.                 | 13,686                   | 0.11%            |
| 86                   | Adobe, Inc.                               | 27,391                   | 0.22%            |
| 136                  | Advanced Energy Industries, Inc.          | 10,696                   | 0.09%            |
| 70                   | Advanced Micro Devices, Inc.              | 4,204                    | 0.03%            |
| 273                  | AECOM                                     | 20,551                   | 0.16%            |
| 453                  | AES Corp. (The)                           | 11,850                   | 0.09%            |
| 67                   | AGCO Corp.                                | 8,319                    | 0.07%            |
| 32                   | Agilent Technologies, Inc.                | 4,427                    | 0.04%            |
| 41                   | Air Products & Chemicals, Inc.            | 10,266                   | 0.08%            |
| 236                  | Alaska Air Group, Inc.                    | 10,493                   | 0.08%            |
| 104                  | Alcoa Corp.                               | 4,059                    | 0.03%            |
| 253                  | Alibaba Group Holding Ltd., Sponsored ADR | 16,086                   | 0.13%            |
| 32                   | Allstate Corp. (The)                      | 4,040                    | 0.03%            |
| 1,492                | Ally Financial, Inc.                      | 41,120                   | 0.33%            |
| 279                  | Alnylam Pharmaceuticals, Inc.             | 57,826                   | 0.46%            |
| 673                  | Alphabet, Inc., Class A                   | 63,605                   | 0.51%            |
| 1,263                | Alphabet, Inc., Class C                   | 119,556                  | 0.95%            |
| 1,552                | Amazon.com, Inc.                          | 158,987                  | 1.27%            |
| 636                  | American Assets Trust, Inc.               | 17,477                   | 0.14%            |
| 180                  | American Electric Power Co., Inc.         | 15,826                   | 0.13%            |
| 200                  | American Express Co.                      | 29,690                   | 0.24%            |
| 405                  | American International Group, Inc.        | 23,085                   | 0.18%            |
| 101                  | American States Water Co.                 | 9,136                    | 0.07%            |
| 18                   | American Tower Corp.                      | 3,729                    | 0.03%            |
| 39                   | American Water Works Co., Inc.            | 5,668                    | 0.05%            |
| 19                   | Ameriprise Financial, Inc.                | 5,873                    | 0.05%            |
| 300                  | Ameris Bancorp                            | 15,453                   | 0.12%            |
| 47                   | Amgen, Inc.                               | 12,706                   | 0.10%            |
| 95                   | Amphenol Corp., Class A                   | 7,204                    | 0.06%            |
| 107                  | Analog Devices, Inc.                      | 15,260                   | 0.12%            |
| 34                   | ANSYS, Inc.                               | 7,519                    | 0.06%            |
| 739                  | Antero Midstream Corp.                    | 7,870                    | 0.06%            |
| 1,064                | APA Corp.                                 | 48,369                   | 0.39%            |
| 474                  | Apple, Inc.                               | 72,683                   | 0.58%            |
| 38                   | Aptiv PLC                                 | 3,461                    | 0.03%            |
| 873                  | Archrock, Inc.                            | 6,556                    | 0.05%            |
| 163                  | Arrowhead Pharmaceuticals, Inc.           | 5,674                    | 0.05%            |
| 30                   | Asbury Automotive Group, Inc.             | 4,733                    | 0.04%            |
| 27                   | Aspen Technology, Inc.                    | 6,519                    | 0.05%            |
| 34                   | Assurant, Inc.                            | 4,619                    | 0.04%            |
| 641                  | AT&T, Inc.                                | 11,685                   | 0.09%            |
| 302                  | Autodesk, Inc.                            | 64,719                   | 0.52%            |
| 46                   | Automatic Data Processing, Inc.           | 11,118                   | 0.09%            |
| 37                   | AvalonBay Communities, Inc.               | 6,479                    | 0.05%            |
| 274                  | Avnet, Inc.                               | 11,012                   | 0.09%            |
| 50                   | Axon Enterprise, Inc.                     | 7,272                    | 0.06%            |
| 147                  | Baker Hughes Co.                          | 4,066                    | 0.03%            |
| 32                   | Ball Corp.                                | 1,580                    | 0.01%            |
| 924                  | Bank of America Corp.                     | 33,301                   | 0.27%            |
| 704                  | Bank of New York Mellon Corp. (The)       | 29,645                   | 0.24%            |
| 84                   | Baxter International, Inc.                | 4,565                    | 0.04%            |
| 36                   | Becton Dickinson & Co.                    | 8,495                    | 0.07%            |
| 21                   | Best Buy Co., Inc.                        | 1,437                    | 0.01%            |
| 37                   | Biogen, Inc.                              | 10,487                   | 0.08%            |
| 201                  | BioMarin Pharmaceutical, Inc.             | 17,413                   | 0.14%            |
| 139                  | BJ's Wholesale Club Holdings, Inc.        | 10,759                   | 0.09%            |
| 11                   | BlackRock, Inc.                           | 7,105                    | 0.06%            |
| 280                  | Block, Inc.                               | 16,820                   | 0.13%            |
| 533                  | Boeing Co. (The)                          | 75,958                   | 0.61%            |
| 31                   | Booking Holdings, Inc.                    | 57,954                   | 0.46%            |
| 99                   | Boot Barn Holdings, Inc.                  | 5,623                    | 0.05%            |
| 726                  | BorgWarner, Inc.                          | 27,247                   | 0.22%            |
| 60                   | Boston Beer Co., Inc. (The), Class A      | 22,397                   | 0.18%            |
| 1,158                | Brandywine Realty Trust                   | 7,596                    | 0.06%            |
| 267                  | Bristol-Myers Squibb Co.                  | 20,684                   | 0.17%            |
| 901                  | Brixmor Property Group, Inc.              | 19,200                   | 0.15%            |
| 22                   | Broadcom, Inc.                            | 10,343                   | 0.08%            |
| 130                  | Builders FirstSource, Inc.                | 8,016                    | 0.06%            |

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|---------------|---|--------------------------|------------------|
| 8             | Cable One, Inc.                               | 6,875                    | 0.06%            |
| 338           | Cadence Bank                                  | 9,346                    | 0.07%            |
| 26            | Cadence Design Systems, Inc.                  | 3,936                    | 0.03%            |
| 55            | Camden Property Trust                         | 6,355                    | 0.05%            |
| 230           | Campbell Soup Co.                             | 12,169                   | 0.10%            |
| 392           | Capital One Financial Corp.                   | 41,560                   | 0.33%            |
| 49            | Carlisle Cos., Inc.                           | 11,701                   | 0.09%            |
| 95            | Carrier Global Corp.                          | 3,777                    | 0.03%            |
| 37            | Catalent, Inc.                                | 2,432                    | 0.02%            |
| 36            | Caterpillar, Inc.                             | 7,793                    | 0.06%            |
| 39            | Cboe Global Markets, Inc.                     | 4,856                    | 0.04%            |
| 431           | CBRE Group, Inc., Class A                     | 30,575                   | 0.24%            |
| 64            | Centene Corp.                                 | 5,448                    | 0.04%            |
| 375           | ChampionX Corp.                               | 10,733                   | 0.09%            |
| 463           | Charles Schwab Corp. (The)                    | 36,887                   | 0.29%            |
| 29            | Chart Industries, Inc.                        | 6,464                    | 0.05%            |
| 100           | Charter Communications, Inc., Class A         | 36,762                   | 0.29%            |
| 22            | Chemed Corp.                                  | 10,271                   | 0.08%            |
| 179           | Chevron Corp.                                 | 32,381                   | 0.26%            |
| 3             | Chipotle Mexican Grill, Inc.                  | 4,495                    | 0.04%            |
| 48            | Chubb Ltd.                                    | 10,315                   | 0.08%            |
| 182           | Church & Dwight Co., Inc.                     | 13,492                   | 0.11%            |
| 160           | Ciena Corp.                                   | 7,664                    | 0.06%            |
| 23            | Cigna Corp.                                   | 7,430                    | 0.06%            |
| 93            | Cirrus Logic, Inc.                            | 6,242                    | 0.05%            |
| 947           | Citigroup, Inc.                               | 43,429                   | 0.35%            |
| 122           | Citizens Financial Group, Inc.                | 4,990                    | 0.04%            |
| 291           | Cleveland-Cliffs, Inc.                        | 3,780                    | 0.03%            |
| 64            | CME Group, Inc.                               | 11,091                   | 0.09%            |
| 519           | CNX Resources Corp.                           | 8,724                    | 0.07%            |
| 289           | Coca-Cola Co. (The)                           | 17,297                   | 0.14%            |
| 182           | Cognex Corp.                                  | 8,414                    | 0.07%            |
| 153           | Cognizant Technology Solutions Corp., Class A | 9,524                    | 0.08%            |
| 6             | Coherent Corp.                                | 202                      | 0.00%            |
| 83            | Colgate-Palmolive Co.                         | 6,129                    | 0.05%            |
| 849           | Comcast Corp., Class A                        | 26,947                   | 0.22%            |
| 215           | Commercial Metals Co.                         | 9,783                    | 0.08%            |
| 107           | CommVault Systems, Inc.                       | 6,515                    | 0.05%            |
| 196           | Conagra Brands, Inc.                          | 7,193                    | 0.06%            |
| 61            | Concentrix Corp.                              | 7,456                    | 0.06%            |
| 377           | ConocoPhillips                                | 47,536                   | 0.38%            |
| 117           | Consolidated Edison, Inc.                     | 10,291                   | 0.08%            |
| 12            | Cooper Cos., Inc. (The)                       | 3,281                    | 0.03%            |
| 60            | Corning, Inc.                                 | 1,930                    | 0.02%            |
| 546           | Corporate Office Properties Trust             | 14,551                   | 0.12%            |
| 29            | Costco Wholesale Corp.                        | 14,544                   | 0.12%            |
| 315           | CRISPR Therapeutics AG                        | 16,487                   | 0.13%            |
| 56            | Crocs, Inc.                                   | 3,962                    | 0.03%            |
| 11            | Crown Castle, Inc.                            | 1,466                    | 0.01%            |
| 293           | CSX Corp.                                     | 8,515                    | 0.07%            |
| 74            | Cummins, Inc.                                 | 18,094                   | 0.14%            |
| 117           | CVS Health Corp.                              | 11,080                   | 0.09%            |
| 480           | Dana, Inc.                                    | 7,661                    | 0.06%            |
| 15            | Danaher Corp.                                 | 3,775                    | 0.03%            |
| 128           | Darling Ingredients, Inc.                     | 10,045                   | 0.08%            |
| 38            | Deckers Outdoor Corp.                         | 13,297                   | 0.11%            |
| 50            | Deere & Co.                                   | 19,791                   | 0.16%            |
| 222           | Delta Air Lines, Inc.                         | 7,532                    | 0.06%            |
| 70            | Diamondback Energy, Inc.                      | 10,998                   | 0.09%            |
| 89            | Dick's Sporting Goods, Inc.                   | 10,125                   | 0.08%            |
| 85            | Dorman Products, Inc.                         | 6,938                    | 0.06%            |
| 367           | Douglas Emmett, Inc.                          | 6,456                    | 0.05%            |
| 62            | Dover Corp.                                   | 8,103                    | 0.06%            |
| 1,027         | Doximity, Inc., Class A                       | 27,185                   | 0.22%            |
| 46            | DR Horton, Inc.                               | 3,536                    | 0.03%            |
| 45            | DTE Energy Co.                                | 5,045                    | 0.04%            |
| 45            | DuPont de Nemours, Inc.                       | 2,574                    | 0.02%            |
| 498           | Easterly Government Properties, Inc.          | 8,660                    | 0.07%            |
| 95            | Eaton Corp. PLC                               | 14,257                   | 0.11%            |
| 665           | eBay, Inc.                                    | 26,494                   | 0.21%            |
| 21            | Edwards Lifesciences Corp.                    | 1,521                    | 0.01%            |
| 82            | Electronic Arts, Inc.                         | 10,329                   | 0.08%            |
| 24            | Elevance Health, Inc.                         | 13,122                   | 0.10%            |
| 29            | Eli Lilly & Co.                               | 10,501                   | 0.08%            |
| 126           | Emerson Electric Co.                          | 10,912                   | 0.09%            |
| 86            | Encompass Health Corp.                        | 4,682                    | 0.04%            |

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|---------------|---|--------------------------|------------------|
| 423           | EOG Resources, Inc.                           | 57,748                   | 0.46%            |
| 270           | EQT Corp.                                     | 11,297                   | 0.09%            |
| 133           | Equifax, Inc.                                 | 22,549                   | 0.18%            |
| 138           | Equity Residential                            | 8,697                    | 0.07%            |
| 205           | Essential Utilities, Inc.                     | 9,065                    | 0.07%            |
| 201           | Etsy, Inc.                                    | 18,876                   | 0.15%            |
| 222           | Eversource Energy                             | 16,934                   | 0.14%            |
| 323           | Expeditors International of Washington, Inc.  | 31,606                   | 0.25%            |
| 91            | Exponent, Inc.                                | 8,669                    | 0.07%            |
| 361           | Exxon Mobil Corp.                             | 40,002                   | 0.32%            |
| 26            | F5, Inc.                                      | 3,716                    | 0.03%            |
| 77            | FactSet Research Systems, Inc.                | 32,763                   | 0.26%            |
| 20            | Fair Isaac Corp.                              | 9,577                    | 0.08%            |
| 15            | FedEx Corp.                                   | 2,404                    | 0.02%            |
| 156           | First American Financial Corp.                | 7,862                    | 0.06%            |
| 51            | First Republic Bank                           | 6,125                    | 0.05%            |
| 58            | First Solar, Inc.                             | 8,443                    | 0.07%            |
| 348           | Fiserv, Inc.                                  | 35,754                   | 0.29%            |
| 61            | Five Below, Inc.                              | 8,927                    | 0.07%            |
| 1,666         | FNB Corp.                                     | 24,074                   | 0.19%            |
| 94            | Fortive Corp.                                 | 6,007                    | 0.05%            |
| 314           | Fortune Brands Home & Security, Inc.          | 18,940                   | 0.15%            |
| 1,131         | Fulton Financial Corp.                        | 20,618                   | 0.16%            |
| 93            | Gartner, Inc.                                 | 28,079                   | 0.22%            |
| 63            | GATX Corp.                                    | 6,597                    | 0.05%            |
| 150           | General Electric Co.                          | 11,672                   | 0.09%            |
| 184           | General Mills, Inc.                           | 15,011                   | 0.12%            |
| 1,062         | General Motors Co.                            | 41,683                   | 0.33%            |
| 46            | Genuine Parts Co.                             | 8,182                    | 0.07%            |
| 141           | Gilead Sciences, Inc.                         | 11,063                   | 0.09%            |
| 228           | Global Payments, Inc.                         | 26,051                   | 0.21%            |
| 94            | Globus Medical, Inc., Class A                 | 6,298                    | 0.05%            |
| 107           | Goldman Sachs Group, Inc. (The)               | 36,863                   | 0.29%            |
| 79            | Grand Canyon Education, Inc.                  | 7,950                    | 0.06%            |
| 89            | GXO Logistics, Inc.                           | 3,252                    | 0.03%            |
| 77            | Haemonetics Corp.                             | 6,541                    | 0.05%            |
| 206           | Halozyme Therapeutics, Inc.                   | 9,849                    | 0.08%            |
| 95            | Hanover Insurance Group, Inc. (The)           | 13,917                   | 0.11%            |
| 107           | Hartford Financial Services Group, Inc. (The) | 7,748                    | 0.06%            |
| 138           | HB Fuller Co.                                 | 9,620                    | 0.08%            |
| 164           | HCA Healthcare, Inc.                          | 35,665                   | 0.28%            |
| 74            | Henry Schein, Inc.                            | 5,066                    | 0.04%            |
| 34            | Hershey Co. (The)                             | 8,118                    | 0.06%            |
| 180           | Hewlett Packard Enterprise Co.                | 2,569                    | 0.02%            |
| 159           | HF Sinclair Corp.                             | 9,726                    | 0.08%            |
| 106           | Hilton Worldwide Holdings, Inc.               | 14,338                   | 0.11%            |
| 65            | Home Depot, Inc. (The)                        | 19,248                   | 0.15%            |
| 125           | Honeywell International, Inc.                 | 25,502                   | 0.20%            |
| 199           | Hormel Foods Corp.                            | 9,244                    | 0.07%            |
| 161           | Host Hotels & Resorts, Inc.                   | 3,040                    | 0.02%            |
| 124           | HP, Inc.                                      | 3,425                    | 0.03%            |
| 64            | Hubbell, Inc.                                 | 15,199                   | 0.12%            |
| 19            | Humana, Inc.                                  | 10,604                   | 0.08%            |
| 500           | Huntington Bancshares, Inc.                   | 7,590                    | 0.06%            |
| 89            | IDACORP, Inc.                                 | 9,318                    | 0.07%            |
| 20            | Illinois Tool Works, Inc.                     | 4,271                    | 0.03%            |
| 147           | Illumina, Inc.                                | 33,637                   | 0.27%            |
| 69            | Incyte Corp.                                  | 5,129                    | 0.04%            |
| 94            | Ingredion, Inc.                               | 8,377                    | 0.07%            |
| 94            | Innospec, Inc.                                | 9,399                    | 0.08%            |
| 415           | Intel Corp.                                   | 11,798                   | 0.09%            |
| 405           | Intercontinental Exchange, Inc.               | 38,706                   | 0.31%            |
| 304           | International Bancshares Corp.                | 15,078                   | 0.12%            |
| 46            | International Business Machines Corp.         | 6,361                    | 0.05%            |
| 353           | Interpublic Group of Cos., Inc. (The)         | 10,516                   | 0.08%            |
| 13            | Intuit, Inc.                                  | 5,558                    | 0.04%            |
| 85            | Intuitive Surgical, Inc.                      | 20,950                   | 0.17%            |
| 183           | Iridium Communications, Inc.                  | 9,430                    | 0.08%            |
| 159           | ITT, Inc.                                     | 12,146                   | 0.10%            |
| 24            | J.B. Hunt Transport Services, Inc.            | 4,106                    | 0.03%            |
| 62            | J.M. Smucker Co. (The)                        | 9,341                    | 0.07%            |
| 23            | Jack Henry & Associates, Inc.                 | 4,578                    | 0.04%            |
| 79            | Jack in the Box, Inc.                         | 6,970                    | 0.06%            |
| 241           | Janus Henderson Group PLC                     | 5,488                    | 0.04%            |
| 69            | Jazz Pharmaceuticals PLC                      | 9,922                    | 0.08%            |
| 723           | JetBlue Airways Corp.                         | 5,813                    | 0.05%            |

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|---------------|---------------------------------------|--------------------------|------------------|
| 269           | Johnson & Johnson                     | 46,798                   | 0.37%            |
| 62            | Jones Lang LaSalle, Inc.              | 9,864                    | 0.08%            |
| 167           | JPMorgan Chase & Co.                  | 21,022                   | 0.17%            |
| 273           | KB Home                               | 7,868                    | 0.06%            |
| 181           | Kellogg Co.                           | 13,904                   | 0.11%            |
| 174           | Keurig Dr Pepper, Inc.                | 6,758                    | 0.05%            |
| 196           | KeyCorp                               | 3,503                    | 0.03%            |
| 35            | Keysight Technologies, Inc.           | 6,095                    | 0.05%            |
| 176           | Kilroy Realty Corp.                   | 7,522                    | 0.06%            |
| 551           | Kinder Morgan, Inc.                   | 9,984                    | 0.08%            |
| 1,076         | KKR & Co., Inc.                       | 52,326                   | 0.42%            |
| 454           | KKR Real Estate Finance Trust, Inc.   | 7,909                    | 0.06%            |
| 136           | Kohl's Corp.                          | 4,073                    | 0.03%            |
| 124           | Korn Ferry                            | 6,893                    | 0.06%            |
| 130           | Kraft Heinz Co. (The)                 | 5,001                    | 0.04%            |
| 77            | Kroger Co. (The)                      | 3,641                    | 0.03%            |
| 46            | L3Harris Technologies, Inc.           | 11,338                   | 0.09%            |
| 21            | Laboratory Corp. of America Holdings  | 4,659                    | 0.04%            |
| 205           | Lattice Semiconductor Corp.           | 9,945                    | 0.08%            |
| 51            | Leidos Holdings, Inc.                 | 5,181                    | 0.04%            |
| 223           | LeMaitre Vascular, Inc.               | 9,678                    | 0.08%            |
| 37            | Lennox International, Inc.            | 8,642                    | 0.07%            |
| 56            | Linde PLC                             | 16,652                   | 0.13%            |
| 28            | Lithia Motors, Inc.                   | 5,548                    | 0.04%            |
| 36            | Litellfuse, Inc.                      | 7,929                    | 0.06%            |
| 181           | Livent Corp.                          | 5,714                    | 0.05%            |
| 33            | Lockheed Martin Corp.                 | 16,060                   | 0.13%            |
| 206           | Lumen Technologies, Inc.              | 1,516                    | 0.01%            |
| 88            | Lumentum Holdings, Inc.               | 6,552                    | 0.05%            |
| 330           | Macy's, Inc.                          | 6,881                    | 0.06%            |
| 73            | ManpowerGroup, Inc.                   | 5,719                    | 0.05%            |
| 178           | Marathon Oil Corp.                    | 5,420                    | 0.04%            |
| 13            | MarketAxess Holdings, Inc.            | 3,173                    | 0.03%            |
| 99            | Marriott Vacations Worldwide Corp.    | 14,628                   | 0.12%            |
| 45            | Marsh & McLennan Cos., Inc.           | 7,267                    | 0.06%            |
| 26            | Martin Marietta Materials, Inc.       | 8,735                    | 0.07%            |
| 479           | Masco Corp.                           | 22,163                   | 0.18%            |
| 50            | Mastercard, Inc., Class A             | 16,409                   | 0.13%            |
| 498           | Mattel, Inc.                          | 9,442                    | 0.08%            |
| 115           | McCormick & Co., Inc.                 | 9,044                    | 0.07%            |
| 77            | McDonald's Corp.                      | 20,995                   | 0.17%            |
| 142           | Medtronic PLC                         | 12,402                   | 0.10%            |
| 268           | Merck & Co., Inc.                     | 27,122                   | 0.22%            |
| 106           | Meritage Homes Corp.                  | 8,073                    | 0.06%            |
| 764           | Meta Platforms, Inc., Class A         | 71,174                   | 0.57%            |
| 1,263         | MGIC Investment Corp.                 | 17,240                   | 0.14%            |
| 77            | Micron Technology, Inc.               | 4,166                    | 0.03%            |
| 463           | Microsoft Corp.                       | 107,476                  | 0.86%            |
| 110           | Minerals Technologies, Inc.           | 6,051                    | 0.05%            |
| 98            | Mobileye Global, Inc., Class A        | 2,585                    | 0.02%            |
| 242           | Mondelez International, Inc., Class A | 14,878                   | 0.12%            |
| 869           | Monster Beverage Corp.                | 81,443                   | 0.65%            |
| 22            | Moody's Corp.                         | 5,827                    | 0.05%            |
| 73            | Moog, Inc., Class A                   | 6,187                    | 0.05%            |
| 56            | Morgan Stanley                        | 4,602                    | 0.04%            |
| 67            | MSA Safety, Inc.                      | 8,994                    | 0.07%            |
| 63            | MSCI, Inc.                            | 29,538                   | 0.24%            |
| 306           | National Retail Properties, Inc.      | 12,861                   | 0.10%            |
| 364           | Netflix, Inc.                         | 106,244                  | 0.85%            |
| 89            | Neurocrine Biosciences, Inc.          | 10,246                   | 0.08%            |
| 301           | New Jersey Resources Corp.            | 13,437                   | 0.11%            |
| 165           | New York Times Co. (The), Class A     | 4,778                    | 0.04%            |
| 66            | Newmont Corp.                         | 2,793                    | 0.02%            |
| 102           | NIKE, Inc., Class B                   | 9,453                    | 0.08%            |
| 48            | Norfolk Southern Corp.                | 10,947                   | 0.09%            |
| 31            | Northern Trust Corp.                  | 2,615                    | 0.02%            |
| 9             | Northrop Grumman Corp.                | 4,941                    | 0.04%            |
| 100           | NortonLifeLock, Inc.                  | 2,253                    | 0.02%            |
| 537           | Novartis AG, Sponsored ADR            | 43,567                   | 0.35%            |
| 198           | Novo Nordisk A/S, Sponsored ADR       | 21,550                   | 0.17%            |
| 17            | Nucor Corp.                           | 2,233                    | 0.02%            |
| 568           | NVIDIA Corp.                          | 76,663                   | 0.61%            |
| 42            | Occidental Petroleum Corp.            | 3,049                    | 0.02%            |
| 95            | Omnicom Group, Inc.                   | 6,911                    | 0.06%            |
| 107           | ONE Gas, Inc.                         | 8,290                    | 0.07%            |
| 99            | ONEOK, Inc.                           | 5,873                    | 0.05%            |

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|---------------|--|--------------------------|------------------|
| 1,393         | Oracle Corp.                             | 108,752                  | 0.87%            |
| 120           | Oshkosh Corp.                            | 10,560                   | 0.08%            |
| 119           | Owens Corning                            | 10,188                   | 0.08%            |
| 223           | PACCAR, Inc.                             | 21,593                   | 0.17%            |
| 71            | Paramount Global, Class B                | 1,301                    | 0.01%            |
| 132           | Parker-Hannifin Corp.                    | 38,362                   | 0.31%            |
| 27            | Paychex, Inc.                            | 3,194                    | 0.03%            |
| 50            | Paylocity Holding Corp.                  | 11,590                   | 0.09%            |
| 391           | PayPal Holdings, Inc.                    | 32,680                   | 0.26%            |
| 50            | Penumbra, Inc.                           | 8,574                    | 0.07%            |
| 118           | PepsiCo, Inc.                            | 21,426                   | 0.17%            |
| 65            | Perficient, Inc.                         | 4,353                    | 0.03%            |
| 148           | Perrigo Co. PLC                          | 5,961                    | 0.05%            |
| 406           | Pfizer, Inc.                             | 18,899                   | 0.15%            |
| 50            | Phillips 66                              | 5,215                    | 0.04%            |
| 658           | Physicians Realty Trust                  | 9,909                    | 0.08%            |
| 1,448         | Pinterest, Inc., Class A                 | 35,621                   | 0.28%            |
| 17            | Pioneer Natural Resources Co.            | 4,359                    | 0.03%            |
| 104           | PNC Financial Services Group, Inc. (The) | 16,830                   | 0.13%            |
| 275           | Procter & Gamble Co. (The)               | 37,034                   | 0.30%            |
| 33            | ProLogis, Inc.                           | 3,655                    | 0.03%            |
| 80            | Prudential Financial, Inc.               | 8,415                    | 0.07%            |
| 632           | PulteGroup, Inc.                         | 25,274                   | 0.20%            |
| 50            | Qorvo, Inc.                              | 4,304                    | 0.03%            |
| 331           | QUALCOMM, Inc.                           | 38,945                   | 0.31%            |
| 66            | Qualys, Inc.                             | 9,409                    | 0.08%            |
| 257           | Range Resources Corp.                    | 7,319                    | 0.06%            |
| 123           | Raytheon Technologies Corp.              | 11,663                   | 0.09%            |
| 74            | Regal Rexnord Corp.                      | 9,364                    | 0.07%            |
| 75            | Regeneron Pharmaceuticals, Inc.          | 56,156                   | 0.45%            |
| 169           | Regions Financial Corp.                  | 3,710                    | 0.03%            |
| 246           | Reinsurance Group of America, Inc.       | 36,204                   | 0.29%            |
| 64            | Reliance Steel & Aluminum Co.            | 12,895                   | 0.10%            |
| 53            | Repligen Corp.                           | 9,672                    | 0.08%            |
| 802           | Roche Holding AG, Sponsored ADR          | 33,155                   | 0.26%            |
| 21            | Rockwell Automation, Inc.                | 5,361                    | 0.04%            |
| 26            | Roper Technologies, Inc.                 | 10,778                   | 0.09%            |
| 95            | Ryder System, Inc.                       | 7,648                    | 0.06%            |
| 20            | S&P Global, Inc.                         | 6,425                    | 0.05%            |
| 460           | Salesforce, Inc.                         | 74,791                   | 0.60%            |
| 126           | Schlumberger NV                          | 6,556                    | 0.05%            |
| 481           | SEI Investments Co.                      | 26,118                   | 0.21%            |
| 238           | Select Medical Holdings Corp.            | 6,112                    | 0.05%            |
| 142           | Selective Insurance Group, Inc.          | 13,927                   | 0.11%            |
| 172           | Service Corp. International              | 10,425                   | 0.08%            |
| 28            | Shockwave Medical, Inc.                  | 8,208                    | 0.07%            |
| 504           | Shopify, Inc., Class A                   | 17,252                   | 0.14%            |
| 64            | Silicon Laboratories, Inc.               | 7,355                    | 0.06%            |
| 219           | Sonoco Products Co.                      | 13,596                   | 0.11%            |
| 988           | Southwestern Energy Co.                  | 6,847                    | 0.05%            |
| 242           | SpartanNash Co.                          | 8,642                    | 0.07%            |
| 328           | Sprouts Farmers Market, Inc.             | 9,676                    | 0.08%            |
| 59            | SPS Commerce, Inc.                       | 7,465                    | 0.06%            |
| 71            | STAAR Surgical Co.                       | 5,032                    | 0.04%            |
| 511           | Starbucks Corp.                          | 44,247                   | 0.35%            |
| 589           | State Street Corp.                       | 43,586                   | 0.35%            |
| 157           | Steel Dynamics, Inc.                     | 14,766                   | 0.12%            |
| 64            | Stepan Co.                               | 6,684                    | 0.05%            |
| 193           | Sunrun, Inc.                             | 4,344                    | 0.03%            |
| 41            | Synaptics, Inc.                          | 3,633                    | 0.03%            |
| 16            | Synopsys, Inc.                           | 4,681                    | 0.04%            |
| 211           | Take-Two Interactive Software, Inc.      | 24,999                   | 0.20%            |
| 44            | Target Corp.                             | 7,227                    | 0.06%            |
| 365           | Taylor Morrison Home Corp.               | 9,614                    | 0.08%            |
| 164           | TE Connectivity Ltd.                     | 20,046                   | 0.16%            |
| 14            | Teledyne Technologies, Inc.              | 5,572                    | 0.04%            |
| 9             | Teleflex, Inc.                           | 1,931                    | 0.02%            |
| 126           | Tenet Healthcare Corp.                   | 5,589                    | 0.04%            |
| 151           | Terex Corp.                              | 6,122                    | 0.05%            |
| 309           | Tesla, Inc.                              | 70,310                   | 0.56%            |
| 80            | Tetra Tech, Inc.                         | 11,302                   | 0.09%            |
| 102           | Texas Instruments, Inc.                  | 16,384                   | 0.13%            |
| 11            | Thermo Fisher Scientific, Inc.           | 5,654                    | 0.05%            |
| 68            | Thor Industries, Inc.                    | 5,540                    | 0.04%            |
| 155           | TJX Cos., Inc. (The)                     | 11,176                   | 0.09%            |
| 133           | Toro Co. (The)                           | 14,022                   | 0.11%            |

## Natixis Sustainable Future 2040 Fund

Investments as of October 31, 2022 (Unaudited)

| <u>Shares</u>           | <u>Security Description</u>                         |                      | <u>Market Value (\$)</u> | <u>% of Fund</u>         |                  |
|-------------------------|---|----------------------|--------------------------|--------------------------|------------------|
| 234                     | Travel & Leisure Co.                                |                      | 8,887                    | 0.07%                    |                  |
| 90                      | Travelers Cos., Inc. (The)                          |                      | 16,601                   | 0.13%                    |                  |
| 95                      | Trex Co., Inc.                                      |                      | 4,569                    | 0.04%                    |                  |
| 367                     | Truist Financial Corp.                              |                      | 16,438                   | 0.13%                    |                  |
| 471                     | Trustmark Corp.                                     |                      | 17,224                   | 0.14%                    |                  |
| 16                      | Tyler Technologies, Inc.                            |                      | 5,173                    | 0.04%                    |                  |
| 198                     | U.S. Bancorp  |                      | 8,405                    | 0.07%                    |                  |
| 566                     | Uber Technologies, Inc.                             |                      | 15,039                   | 0.12%                    |                  |
| 1,929                   | Under Armour, Inc., Class A                         |                      | 14,371                   | 0.11%                    |                  |
| 32                      | Union Pacific Corp.                                 |                      | 6,308                    | 0.05%                    |                  |
| 63                      | United Parcel Service, Inc., Class B                |                      | 10,570                   | 0.08%                    |                  |
| 27                      | United Therapeutics Corp.                           |                      | 6,224                    | 0.05%                    |                  |
| 58                      | UnitedHealth Group, Inc.                            |                      | 32,199                   | 0.26%                    |                  |
| 53                      | Universal Display Corp.                             |                      | 5,047                    | 0.04%                    |                  |
| 41                      | Valero Energy Corp.                                 |                      | 5,148                    | 0.04%                    |                  |
| 178                     | Veeva Systems, Inc., Class A                        |                      | 29,893                   | 0.24%                    |                  |
| 53                      | Ventas, Inc.  |                      | 2,074                    | 0.02%                    |                  |
| 15                      | VeriSign, Inc.                                      |                      | 3,007                    | 0.02%                    |                  |
| 766                     | Verizon Communications, Inc.                        |                      | 28,625                   | 0.23%                    |                  |
| 11                      | Vertex Pharmaceuticals, Inc.                        |                      | 3,432                    | 0.03%                    |                  |
| 140                     | Viad Corp.  |                      | 5,219                    | 0.04%                    |                  |
| 158                     | VICI Properties, Inc.                               |                      | 5,059                    | 0.04%                    |                  |
| 47                      | Virtus Investment Partners, Inc.                    |                      | 8,060                    | 0.06%                    |                  |
| 490                     | Visa, Inc., Class A                                 |                      | 101,508                  | 0.81%                    |                  |
| 69                      | Visteon Corp.                                       |                      | 9,002                    | 0.07%                    |                  |
| 62                      | Vulcan Materials Co.                                |                      | 10,149                   | 0.08%                    |                  |
| 102                     | Walgreens Boots Alliance, Inc.                      |                      | 3,723                    | 0.03%                    |                  |
| 126                     | Walmart, Inc.                                       |                      | 17,934                   | 0.14%                    |                  |
| 900                     | Walt Disney Co. (The)                               |                      | 95,886                   | 0.77%                    |                  |
| 2,426                   | Warner Bros. Discovery, Inc.                        |                      | 31,538                   | 0.25%                    |                  |
| 24                      | Waste Management, Inc.                              |                      | 3,801                    | 0.03%                    |                  |
| 286                     | Webster Financial Corp.                             |                      | 15,518                   | 0.12%                    |                  |
| 30                      | WEC Energy Group, Inc.                              |                      | 2,740                    | 0.02%                    |                  |
| 1,130                   | Wells Fargo & Co.                                   |                      | 51,969                   | 0.41%                    |                  |
| 25                      | Welltower, Inc.                                     |                      | 1,526                    | 0.01%                    |                  |
| 47                      | WEX, Inc.   |                      | 7,715                    | 0.06%                    |                  |
| 96                      | Weyerhaeuser Co.                                    |                      | 2,969                    | 0.02%                    |                  |
| 199                     | Williams Cos., Inc. (The)                           |                      | 6,513                    | 0.05%                    |                  |
| 64                      | Williams-Sonoma, Inc.                               |                      | 7,925                    | 0.06%                    |                  |
| 190                     | Willis Towers Watson PLC                            |                      | 41,460                   | 0.33%                    |                  |
| 131                     | Wintrust Financial Corp.                            |                      | 12,264                   | 0.10%                    |                  |
| 93                      | Wolfspeed, Inc.                                     |                      | 7,324                    | 0.06%                    |                  |
| 356                     | Workday, Inc., Class A                              |                      | 55,472                   | 0.44%                    |                  |
| 268                     | Yelp, Inc.  |                      | 10,294                   | 0.08%                    |                  |
| 520                     | Yum China Holdings, Inc.                            |                      | 21,502                   | 0.17%                    |                  |
| 210                     | Yum! Brands, Inc.                                   |                      | 24,833                   | 0.20%                    |                  |
| 80                      | Zoetis, Inc.  |                      | 12,062                   | 0.10%                    |                  |
|                         | Total   |                      | 6,768,246                | 54.02%                   |                  |
| <u>Principal Amount</u> | <u>Security Description</u>                         | <u>Interest Rate</u> | <u>Maturity Date</u>     | <u>Market Value (\$)</u> | <u>% of Fund</u> |
| <b>Bonds and Notes</b>  |   |                      |                          |                          |                  |
| 13,000                  | 3M Co.  | 3.050                | 4/15/2030                | 11,125                   | 0.09%            |
| 13,000                  | AbbVie, Inc.  | 3.600                | 5/14/2025                | 12,475                   | 0.10%            |
| 10,000                  | Alexandria Real Estate Equities, Inc.               | 3.800                | 4/15/2026                | 9,469                    | 0.08%            |
| 10,000                  | Amazon.com, Inc.                                    | 3.875                | 8/22/2037                | 8,502                    | 0.07%            |
| 11,000                  | American Express Co.                                | 3.700                | 8/3/2023                 | 10,885                   | 0.09%            |
| 9,000                   | Apple, Inc.   | 2.500                | 2/9/2025                 | 8,585                    | 0.07%            |
| 6,000                   | Ares Capital Corp.                                  | 3.250                | 7/15/2025                | 5,413                    | 0.04%            |
| 5,000                   | AT&T, Inc.  | 3.650                | 6/1/2051                 | 3,326                    | 0.03%            |
| 2,000                   | Athene Holding Ltd.                                 | 6.150                | 4/3/2030                 | 1,941                    | 0.02%            |
| 10,000                  | Bank of America Corp., MTN                          | 3.248                | 10/21/2027               | 8,924                    | 0.07%            |
| 9,000                   | Bank of New York Mellon Corp. (The), Series 12, MTN | 3.650                | 2/4/2024                 | 8,846                    | 0.07%            |
| 6,000                   | Bank of Nova Scotia (The)                           | 3.400                | 2/11/2024                | 5,870                    | 0.05%            |
| 4,000                   | Biogen, Inc.  | 2.250                | 5/1/2030                 | 3,146                    | 0.02%            |
| 10,000                  | BlackRock, Inc.                                     | 2.400                | 4/30/2030                | 8,191                    | 0.07%            |
| 6,000                   | Boston Properties LP                                | 2.750                | 10/1/2026                | 5,314                    | 0.04%            |
| 9,000                   | Bristol-Myers Squibb Co.                            | 3.400                | 7/26/2029                | 8,176                    | 0.07%            |
| 2,000                   | Broadcom, Inc.                                      | 3.137                | 11/15/2035               | 1,387                    | 0.01%            |
| 9,000                   | Broadcom, Inc.                                      | 4.926                | 5/15/2037                | 7,421                    | 0.06%            |
| 13,000                  | Canadian Imperial Bank of Commerce                  | 1.250                | 6/22/2026                | 11,112                   | 0.09%            |
| 5,000                   | CHRISTUS Health, Series C                           | 4.341                | 7/1/2028                 | 4,615                    | 0.04%            |
| 8,000                   | Cigna Corp.   | 3.750                | 7/15/2023                | 7,917                    | 0.06%            |
| 10,000                  | Citigroup, Inc.                                     | 4.600                | 3/9/2026                 | 9,584                    | 0.08%            |
| 11,000                  | Coca-Cola Co. (The)                                 | 1.450                | 6/1/2027                 | 9,552                    | 0.08%            |

## Natixis Sustainable Future 2040 Fund

Investments as of October 31, 2022 (Unaudited)

| <u>Principal Amount</u> | <u>Security Description</u>  | <u>Interest Rate</u> | <u>Maturity Date</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|-------------------------|--|----------------------|----------------------|--------------------------|------------------|
| 13,000                  | CSX Corp.  | 2.600                | 11/1/2026            | 11,785                   | 0.09%            |
| 5,000                   | CVS Health Corp.   | 4.300                | 3/25/2028            | 4,692                    | 0.04%            |
| 6,000                   | DH Europe Finance II S.a.r.l.  | 2.200                | 11/15/2024           | 5,664                    | 0.05%            |
| 9,000                   | Duke Energy Corp.  | 3.750                | 4/15/2024            | 8,830                    | 0.07%            |
| 10,000                  | Elevance Health, Inc.  | 4.101                | 3/1/2028             | 9,369                    | 0.07%            |
| 6,000                   | Emerson Electric Co.   | 2.000                | 12/21/2028           | 4,998                    | 0.04%            |
| 15,000                  | Entergy Corp.  | 0.900                | 9/15/2025            | 13,138                   | 0.10%            |
| 8,000                   | Equinor ASA  | 3.625                | 4/6/2040             | 6,224                    | 0.05%            |
| 6,000                   | Essential Utilities, Inc.  | 4.276                | 5/1/2049             | 4,444                    | 0.04%            |
| 6,000                   | Essex Portfolio LP   | 3.000                | 1/15/2030            | 4,883                    | 0.04%            |
| 8,000                   | Exelon Corp.   | 4.050                | 4/15/2030            | 7,177                    | 0.06%            |
| 10,000                  | Exxon Mobil Corp.  | 2.992                | 3/19/2025            | 9,568                    | 0.08%            |
| 15,000                  | Federal National Mortgage Association                                      | 6.625                | 11/15/2030           | 17,146                   | 0.14%            |
| 8,405                   | FHLMC  | 2.500                | 12/1/2051            | 6,887                    | 0.05%            |
| 22,831                  | FHLMC  | 2.500                | 2/1/2052             | 18,709                   | 0.15%            |
| 11,710                  | FHLMC  | 2.500                | 5/1/2052             | 9,596                    | 0.08%            |
| 305                     | FHLMC  | 3.000                | 6/1/2049             | 261                      | 0.00%            |
| 17,392                  | FHLMC  | 3.000                | 4/1/2052             | 14,807                   | 0.12%            |
| 9,750                   | FHLMC  | 3.000                | 5/1/2052             | 8,294                    | 0.07%            |
| 25,235                  | FHLMC  | 3.500                | 5/1/2052             | 22,223                   | 0.18%            |
| 1,959                   | FHLMC  | 4.000                | 7/1/2052             | 1,783                    | 0.01%            |
| 4,000                   | Fidelity National Financial, Inc.  | 3.400                | 6/15/2030            | 3,209                    | 0.03%            |
| 1,581                   | FNMA   | 2.000                | 9/1/2050             | 1,252                    | 0.01%            |
| 5,427                   | FNMA   | 2.000                | 7/1/2051             | 4,294                    | 0.03%            |
| 18,266                  | FNMA   | 2.000                | 8/1/2051             | 14,451                   | 0.12%            |
| 2,797                   | FNMA   | 2.000                | 10/1/2051            | 2,206                    | 0.02%            |
| 1,403                   | FNMA   | 2.500                | 8/1/2050             | 1,157                    | 0.01%            |
| 8,943                   | FNMA   | 2.500                | 2/1/2051             | 7,367                    | 0.06%            |
| 10,460                  | FNMA   | 2.500                | 8/1/2051             | 8,602                    | 0.07%            |
| 5,334                   | FNMA   | 2.500                | 9/1/2051             | 4,381                    | 0.03%            |
| 1,253                   | FNMA   | 3.000                | 4/1/2034             | 1,156                    | 0.01%            |
| 2,194                   | FNMA   | 3.000                | 12/1/2049            | 1,876                    | 0.01%            |
| 2,490                   | FNMA   | 3.000                | 5/1/2050             | 2,132                    | 0.02%            |
| 11,580                  | FNMA   | 3.000                | 5/1/2051             | 9,896                    | 0.08%            |
| 11,614                  | FNMA   | 3.000                | 4/1/2052             | 9,872                    | 0.08%            |
| 342                     | FNMA   | 3.500                | 4/1/2049             | 305                      | 0.00%            |
| 1,713                   | FNMA   | 3.500                | 6/1/2049             | 1,526                    | 0.01%            |
| 586                     | FNMA   | 3.500                | 8/1/2049             | 526                      | 0.00%            |
| 7,675                   | FNMA   | 3.500                | 4/1/2052             | 6,753                    | 0.05%            |
| 11,669                  | FNMA   | 3.500                | 5/1/2052             | 10,276                   | 0.08%            |
| 136                     | FNMA   | 4.000                | 6/1/2049             | 125                      | 0.00%            |
| 421                     | FNMA   | 4.000                | 3/1/2050             | 385                      | 0.00%            |
| 520                     | FNMA   | 4.500                | 5/1/2049             | 495                      | 0.00%            |
| 130                     | FNMA   | 4.500                | 6/1/2049             | 124                      | 0.00%            |
| 5,000                   | Fortune Brands Home & Security, Inc.                                       | 4.000                | 3/25/2032            | 4,094                    | 0.03%            |
| 9,000                   | General Mills, Inc.  | 4.000                | 4/17/2025            | 8,749                    | 0.07%            |
| 10,000                  | General Motors Financial Co., Inc.   | 4.350                | 1/17/2027            | 9,202                    | 0.07%            |
| 9,000                   | Goldman Sachs Group, Inc. (The)  | 3.750                | 5/22/2025            | 8,573                    | 0.07%            |
| 8,000                   | Intel Corp.  | 2.450                | 11/15/2029           | 6,613                    | 0.05%            |
| 12,000                  | Intercontinental Exchange, Inc.  | 3.000                | 6/15/2050            | 7,508                    | 0.06%            |
| 12,000                  | International Business Machines Corp.                                      | 4.000                | 6/20/2042            | 9,268                    | 0.07%            |
| 9,000                   | JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter)  | 3.220                | 3/1/2025             | 8,694                    | 0.07%            |
| 6,000                   | Kaiser Foundation Hospitals  | 3.150                | 5/1/2027             | 5,510                    | 0.04%            |
| 11,000                  | KeyCorp, MTN   | 2.550                | 10/1/2029            | 8,857                    | 0.07%            |
| 4,000                   | Lear Corp.   | 4.250                | 5/15/2029            | 3,502                    | 0.03%            |
| 6,000                   | LYB International Finance BV   | 5.250                | 7/15/2043            | 4,916                    | 0.04%            |
| 4,000                   | Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter) | 3.763                | 11/28/2028           | 3,529                    | 0.03%            |
| 9,000                   | Manulife Financial Corp.   | 3.703                | 3/16/2032            | 7,670                    | 0.06%            |
| 4,000                   | Mondelez International, Inc.   | 2.750                | 4/13/2030            | 3,328                    | 0.03%            |
| 7,000                   | Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN  | 4.431                | 1/23/2030            | 6,387                    | 0.05%            |
| 7,000                   | Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN  | 1.512                | 7/20/2027            | 5,935                    | 0.05%            |
| 12,000                  | NextEra Energy Capital Holdings, Inc.                                      | 2.250                | 6/1/2030             | 9,525                    | 0.08%            |
| 14,000                  | NiSource, Inc.   | 0.950                | 8/15/2025            | 12,397                   | 0.10%            |
| 8,000                   | NVIDIA Corp.   | 2.850                | 4/1/2030             | 6,807                    | 0.05%            |
| 5,000                   | Oaktree Specialty Lending Corp.  | 2.700                | 1/15/2027            | 4,146                    | 0.03%            |
| 10,000                  | Oracle Corp.   | 2.950                | 5/15/2025            | 9,402                    | 0.07%            |
| 12,000                  | Owens Corning  | 3.950                | 8/15/2029            | 10,530                   | 0.08%            |
| 4,000                   | Pacific Gas & Electric Co.   | 4.550                | 7/1/2030             | 3,503                    | 0.03%            |
| 12,000                  | PepsiCo, Inc.  | 2.750                | 3/19/2030            | 10,367                   | 0.08%            |
| 12,000                  | Piedmont Operating Partnership LP  | 3.150                | 8/15/2030            | 9,050                    | 0.07%            |
| 11,000                  | PNC Financial Services Group, Inc. (The)                                   | 2.600                | 7/23/2026            | 9,926                    | 0.08%            |
| 7,000                   | Prologis LP  | 1.250                | 10/15/2030           | 5,124                    | 0.04%            |
| 15,000                  | QUALCOMM, Inc.   | 1.650                | 5/20/2032            | 11,265                   | 0.09%            |

## Natixis Sustainable Future 2040 Fund

Investments as of October 31, 2022 (Unaudited)

| <u>Principal Amount</u>        | <u>Security Description</u>   | <u>Interest Rate</u> | <u>Maturity Date</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|--------------------------------|---|----------------------|----------------------|--------------------------|------------------|
| 6,000                          | Quest Diagnostics, Inc.   | 2.950                | 6/30/2030            | 5,014                    | 0.04%            |
| 4,000                          | Realty Income Corp.   | 3.400                | 1/15/2028            | 3,586                    | 0.03%            |
| 7,000                          | Republic Services, Inc.   | 1.450                | 2/15/2031            | 5,218                    | 0.04%            |
| 6,000                          | Royal Bank of Canada, GMTN  | 2.550                | 7/16/2024            | 5,723                    | 0.05%            |
| 6,000                          | Santander Holdings USA, Inc.  | 3.500                | 6/7/2024             | 5,754                    | 0.05%            |
| 9,000                          | Shell International Finance BV  | 6.375                | 12/15/2038           | 9,494                    | 0.08%            |
| 3,000                          | Southern California Edison Co., Series C                              | 4.125                | 3/1/2048             | 2,182                    | 0.02%            |
| 2,000                          | Spirit Realty LP  | 2.700                | 2/15/2032            | 1,414                    | 0.01%            |
| 10,000                         | Starbucks Corp.   | 2.250                | 3/12/2030            | 8,102                    | 0.06%            |
| 7,000                          | State Street Corp.  | 2.400                | 1/24/2030            | 5,716                    | 0.05%            |
| 12,000                         | TJX Cos., Inc. (The)  | 1.150                | 5/15/2028            | 9,701                    | 0.08%            |
| 7,000                          | Toronto-Dominion Bank (The), GMTN                                     | 2.450                | 1/12/2032            | 5,312                    | 0.04%            |
| 6,000                          | Toyota Motor Credit Corp., MTN  | 2.150                | 2/13/2030            | 4,905                    | 0.04%            |
| 11,000                         | Truist Bank   | 3.200                | 4/1/2024             | 10,685                   | 0.09%            |
| 19,000                         | U.S. Treasury Bond  | 1.250                | 5/15/2050            | 9,790                    | 0.08%            |
| 11,000                         | U.S. Treasury Bond  | 2.250                | 5/15/2041            | 7,932                    | 0.06%            |
| 11,000                         | U.S. Treasury Bond  | 2.500                | 5/15/2046            | 7,849                    | 0.06%            |
| 27,000                         | U.S. Treasury Bond  | 2.875                | 11/15/2046           | 20,768                   | 0.17%            |
| 29,000                         | U.S. Treasury Bond  | 3.000                | 5/15/2045            | 22,875                   | 0.18%            |
| 16,000                         | U.S. Treasury Bond  | 3.000                | 2/15/2048            | 12,634                   | 0.10%            |
| 18,000                         | U.S. Treasury Bond  | 3.000                | 2/15/2049            | 14,362                   | 0.11%            |
| 44,000                         | U.S. Treasury Note  | 0.375                | 11/30/2025           | 38,904                   | 0.31%            |
| 34,000                         | U.S. Treasury Note  | 2.125                | 12/31/2022           | 33,895                   | 0.27%            |
| 8,000                          | UnitedHealth Group, Inc.  | 5.800                | 3/15/2036            | 8,082                    | 0.06%            |
| 11,000                         | Verizon Communications, Inc., 3-month LIBOR + 1.100%                  | 4.005                | 5/15/2025            | 10,993                   | 0.09%            |
| 5,000                          | Viatis, Inc.  | 3.850                | 6/22/2040            | 3,116                    | 0.02%            |
| 13,000                         | Virginia Electric & Power Co., Series A                               | 3.150                | 1/15/2026            | 12,157                   | 0.10%            |
| 10,000                         | Vodafone Group PLC  | 6.150                | 2/27/2037            | 9,414                    | 0.07%            |
| 4,000                          | Waste Management, Inc.  | 2.950                | 6/1/2041             | 2,809                    | 0.02%            |
| 6,000                          | Welltower, Inc.   | 2.800                | 6/1/2031             | 4,623                    | 0.04%            |
| 10,000                         | Westpac Banking Corp.   | 2.350                | 2/19/2025            | 9,403                    | 0.07%            |
|                                | Total   |                      |                      | 981,409                  | 7.83%            |
| <b>Shares</b>                  | <b>Security Description</b>   |                      |                      | <b>Market Value (\$)</b> | <b>% of Fund</b> |
| <b>Exchange-Traded Funds</b>   |   |                      |                      |                          |                  |
| 14,584                         | iShares® ESG Aware MSCI EAFE ETF                                      |                      |                      | 866,289                  | 6.92%            |
| <b>Mutual Funds</b>            |   |                      |                      |                          |                  |
| 43,191                         | WCM Focused Emerging Markets Fund, Institutional Class                |                      |                      | 496,262                  | 3.96%            |
| 47,468                         | WCM Focused International Growth Fund, Institutional Class            |                      |                      | 874,829                  | 6.98%            |
|                                | Total   |                      |                      | 1,371,091                | 10.94%           |
| <b>Affiliated Mutual Funds</b> |   |                      |                      |                          |                  |
| 44,827                         | Loomis Sayles Inflation Protected Securities Fund, Class N            |                      |                      | 431,680                  | 3.45%            |
| 31,970                         | Loomis Sayles Limited Term Government and Agency Fund, Class N        |                      |                      | 338,878                  | 2.70%            |
| 60,056                         | Mirova Global Green Bond Fund, Class N                                |                      |                      | 494,264                  | 3.95%            |
| 90,012                         | Mirova International Sustainable Equity Fund, Class N                 |                      |                      | 868,618                  | 6.93%            |
|                                | Total   |                      |                      | 2,133,440                | 17.03%           |
| <b>Principal Amount</b>        | <b>Security Description</b>   | <b>Interest Rate</b> | <b>Maturity Date</b> | <b>Market Value (\$)</b> | <b>% of Fund</b> |
| <b>Short-Term Investments</b>  |   |                      |                      |                          |                  |
| 353,881                        | Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation | 1.100                | 11/1/2022            | 353,881                  | 2.83%            |
|                                | Total Investments   |                      |                      | 12,474,356               | 99.57%           |
|                                | Other assets less liabilities   |                      |                      | 54,111                   | 0.43%            |
|                                | Net Assets  |                      |                      | 12,528,467               | 100.00%          |

This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.

The portfolio is actively managed and holdings are subject to change. There is no guarantee the Fund continues to invest in the securities referenced.

Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.



**Natixis Sustainable Future 2040 Fund**  
Investments as of October 31, 2022 (Unaudited)

*Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.*

*This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.*

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## Natixis Sustainable Future 2040 Fund

Investments as of September 30, 2022 (Unaudited)

| <u>Shares</u>        | <u>Security Description</u>               | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|----------------------|---|--------------------------|------------------|
| <b>Common Stocks</b> |   |                          |                  |
| 40                   | 3M Co.                                    | 4,420                    | 0.04%            |
| 240                  | AAR Corp.                                 | 8,597                    | 0.07%            |
| 202                  | Abbott Laboratories                       | 19,546                   | 0.17%            |
| 130                  | AbbVie, Inc.                              | 17,447                   | 0.15%            |
| 137                  | Acadia Healthcare Co., Inc.               | 10,711                   | 0.09%            |
| 19                   | Accenture PLC, Class A                    | 4,889                    | 0.04%            |
| 58                   | Activision Blizzard, Inc.                 | 4,312                    | 0.04%            |
| 70                   | Adobe, Inc.                               | 19,264                   | 0.17%            |
| 136                  | Advanced Energy Industries, Inc.          | 10,528                   | 0.09%            |
| 123                  | Advanced Micro Devices, Inc.              | 7,793                    | 0.07%            |
| 264                  | AECOM                                     | 18,050                   | 0.16%            |
| 124                  | AES Corp. (The)                           | 2,802                    | 0.02%            |
| 34                   | Aflac, Inc.                               | 1,911                    | 0.02%            |
| 67                   | AGCO Corp.                                | 6,443                    | 0.06%            |
| 49                   | Agilent Technologies, Inc.                | 5,956                    | 0.05%            |
| 20                   | Air Products & Chemicals, Inc.            | 4,655                    | 0.04%            |
| 104                  | Alcoa Corp.                               | 3,501                    | 0.03%            |
| 131                  | Alexandria Real Estate Equities, Inc.     | 18,365                   | 0.16%            |
| 241                  | Alibaba Group Holding Ltd., Sponsored ADR | 19,278                   | 0.17%            |
| 32                   | Allstate Corp. (The)                      | 3,985                    | 0.03%            |
| 1,492                | Ally Financial, Inc.                      | 41,522                   | 0.36%            |
| 266                  | Alnylam Pharmaceuticals, Inc.             | 53,243                   | 0.46%            |
| 610                  | Alphabet, Inc., Class A                   | 58,346                   | 0.50%            |
| 747                  | Alphabet, Inc., Class C                   | 71,824                   | 0.62%            |
| 1,197                | Amazon.com, Inc.                          | 135,261                  | 1.17%            |
| 636                  | American Assets Trust, Inc.               | 16,358                   | 0.14%            |
| 180                  | American Electric Power Co., Inc.         | 15,561                   | 0.13%            |
| 141                  | American Express Co.                      | 19,022                   | 0.16%            |
| 457                  | American International Group, Inc.        | 21,698                   | 0.19%            |
| 101                  | American States Water Co.                 | 7,873                    | 0.07%            |
| 51                   | American Tower Corp.                      | 10,950                   | 0.09%            |
| 53                   | American Water Works Co., Inc.            | 6,898                    | 0.06%            |
| 19                   | Ameriprise Financial, Inc.                | 4,787                    | 0.04%            |
| 300                  | Ameris Bancorp                            | 13,413                   | 0.12%            |
| 47                   | Amgen, Inc.                               | 10,594                   | 0.09%            |
| 41                   | Analog Devices, Inc.                      | 5,713                    | 0.05%            |
| 14                   | ANSYS, Inc.                               | 3,104                    | 0.03%            |
| 739                  | Antero Midstream Corp.                    | 6,784                    | 0.06%            |
| 1,067                | APA Corp.                                 | 36,481                   | 0.31%            |
| 38                   | Aptiv PLC                                 | 2,972                    | 0.03%            |
| 873                  | Archrock, Inc.                            | 5,605                    | 0.05%            |
| 163                  | Arrowhead Pharmaceuticals, Inc.           | 5,387                    | 0.05%            |
| 30                   | Asbury Automotive Group, Inc.             | 4,533                    | 0.04%            |
| 27                   | Aspen Technology, Inc.                    | 6,431                    | 0.06%            |
| 173                  | AT&T, Inc.                                | 2,654                    | 0.02%            |
| 322                  | Autodesk, Inc.                            | 60,150                   | 0.52%            |
| 23                   | Automatic Data Processing, Inc.           | 5,202                    | 0.04%            |
| 3                    | AutoZone, Inc.                            | 6,426                    | 0.06%            |
| 100                  | AvalonBay Communities, Inc.               | 18,419                   | 0.16%            |
| 274                  | Avnet, Inc.                               | 9,897                    | 0.09%            |
| 50                   | Axon Enterprise, Inc.                     | 5,787                    | 0.05%            |
| 32                   | Ball Corp.                                | 1,546                    | 0.01%            |
| 924                  | Bank of America Corp.                     | 27,905                   | 0.24%            |
| 704                  | Bank of New York Mellon Corp. (The)       | 27,118                   | 0.23%            |
| 36                   | Becton Dickinson & Co.                    | 8,022                    | 0.07%            |
| 21                   | Best Buy Co., Inc.                        | 1,330                    | 0.01%            |
| 35                   | Biogen, Inc.                              | 9,345                    | 0.08%            |
| 209                  | BioMarin Pharmaceutical, Inc.             | 17,717                   | 0.15%            |
| 139                  | BJ's Wholesale Club Holdings, Inc.        | 10,121                   | 0.09%            |
| 14                   | BlackRock, Inc.                           | 7,704                    | 0.07%            |
| 267                  | Block, Inc.                               | 14,682                   | 0.13%            |
| 487                  | Boeing Co. (The)                          | 58,966                   | 0.51%            |
| 33                   | Booking Holdings, Inc.                    | 54,226                   | 0.47%            |
| 99                   | Boot Barn Holdings, Inc.                  | 5,788                    | 0.05%            |
| 726                  | BorgWarner, Inc.                          | 22,796                   | 0.20%            |
| 58                   | Boston Beer Co., Inc. (The), Class A      | 18,772                   | 0.16%            |
| 1,158                | Brandywine Realty Trust                   | 7,816                    | 0.07%            |
| 377                  | Bristol-Myers Squibb Co.                  | 26,801                   | 0.23%            |
| 901                  | Brixmor Property Group, Inc.              | 16,641                   | 0.14%            |
| 40                   | Broadcom, Inc.                            | 17,760                   | 0.15%            |
| 130                  | Builders FirstSource, Inc.                | 7,660                    | 0.07%            |
| 8                    | Cable One, Inc.                           | 6,824                    | 0.06%            |
| 338                  | Cadence Bank                              | 8,589                    | 0.07%            |
| 107                  | Campbell Soup Co.                         | 5,042                    | 0.04%            |

**Natixis Sustainable Future 2040 Fund**  
Investments as of September 30, 2022 (Unaudited)

| <u>Shares</u> | <u>Security Description</u>                   | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|---|--------------------------|------------------|
| 262           | Canadian Pacific Railway Ltd.                 | 17,481                   | 0.15%            |
| 392           | Capital One Financial Corp.                   | 36,131                   | 0.31%            |
| 49            | Carlisle Cos., Inc.                           | 13,740                   | 0.12%            |
| 95            | Carrier Global Corp.                          | 3,378                    | 0.03%            |
| 36            | Caterpillar, Inc.                             | 5,907                    | 0.05%            |
| 431           | CBRE Group, Inc., Class A                     | 29,097                   | 0.25%            |
| 120           | Centene Corp.                                 | 9,337                    | 0.08%            |
| 375           | ChampionX Corp.                               | 7,339                    | 0.06%            |
| 687           | ChargePoint Holdings, Inc.                    | 10,140                   | 0.09%            |
| 548           | Charles Schwab Corp. (The)                    | 39,385                   | 0.34%            |
| 29            | Chart Industries, Inc.                        | 5,346                    | 0.05%            |
| 120           | Charter Communications, Inc., Class A         | 36,402                   | 0.31%            |
| 22            | Chemed Corp.                                  | 9,604                    | 0.08%            |
| 106           | Chevron Corp.                                 | 15,229                   | 0.13%            |
| 48            | Chubb Ltd.                                    | 8,730                    | 0.08%            |
| 160           | Ciena Corp.                                   | 6,469                    | 0.06%            |
| 49            | Cigna Corp.                                   | 13,596                   | 0.12%            |
| 93            | Cirrus Logic, Inc.                            | 6,398                    | 0.06%            |
| 947           | Citigroup, Inc.                               | 39,461                   | 0.34%            |
| 182           | Citizens Financial Group, Inc.                | 6,254                    | 0.05%            |
| 18            | Citrix Systems, Inc.                          | 1,872                    | 0.02%            |
| 291           | Cleveland-Cliffs, Inc.                        | 3,920                    | 0.03%            |
| 29            | CME Group, Inc.                               | 5,137                    | 0.04%            |
| 519           | CNX Resources Corp.                           | 8,060                    | 0.07%            |
| 289           | Coca-Cola Co. (The)                           | 16,190                   | 0.14%            |
| 182           | Cognex Corp.                                  | 7,544                    | 0.07%            |
| 58            | Cognizant Technology Solutions Corp., Class A | 3,332                    | 0.03%            |
| 6             | Coherent Corp.                                | 209                      | 0.00%            |
| 300           | Colgate-Palmolive Co.                         | 21,075                   | 0.18%            |
| 1,319         | Comcast Corp., Class A                        | 38,686                   | 0.33%            |
| 215           | Commercial Metals Co.                         | 7,628                    | 0.07%            |
| 107           | CommVault Systems, Inc.                       | 5,675                    | 0.05%            |
| 61            | Concentrix Corp.                              | 6,809                    | 0.06%            |
| 377           | ConocoPhillips                                | 38,582                   | 0.33%            |
| 117           | Consolidated Edison, Inc.                     | 10,034                   | 0.09%            |
| 12            | Cooper Cos., Inc. (The)                       | 3,167                    | 0.03%            |
| 60            | Corning, Inc.                                 | 1,741                    | 0.02%            |
| 546           | Corporate Office Properties Trust             | 12,684                   | 0.11%            |
| 11            | Costco Wholesale Corp.                        | 5,195                    | 0.04%            |
| 300           | CRISPR Therapeutics AG                        | 19,605                   | 0.17%            |
| 56            | Crocs, Inc.                                   | 3,845                    | 0.03%            |
| 41            | Crown Castle, Inc.                            | 5,927                    | 0.05%            |
| 282           | CSX Corp.                                     | 7,512                    | 0.06%            |
| 47            | Cummins, Inc.                                 | 9,565                    | 0.08%            |
| 66            | CVS Health Corp.                              | 6,294                    | 0.05%            |
| 480           | Dana, Inc.                                    | 5,486                    | 0.05%            |
| 46            | Danaher Corp.                                 | 11,881                   | 0.10%            |
| 325           | Darling Ingredients, Inc.                     | 21,499                   | 0.19%            |
| 38            | Deckers Outdoor Corp.                         | 11,879                   | 0.10%            |
| 57            | Deere & Co.                                   | 19,032                   | 0.16%            |
| 222           | Delta Air Lines, Inc.                         | 6,229                    | 0.05%            |
| 31            | DexCom, Inc.                                  | 2,497                    | 0.02%            |
| 98            | Diamondback Energy, Inc.                      | 11,805                   | 0.10%            |
| 89            | Dick's Sporting Goods, Inc.                   | 9,313                    | 0.08%            |
| 22            | Digital Realty Trust, Inc.                    | 2,182                    | 0.02%            |
| 85            | Dorman Products, Inc.                         | 6,980                    | 0.06%            |
| 367           | Douglas Emmett, Inc.                          | 6,580                    | 0.06%            |
| 980           | Doximity, Inc., Class A                       | 29,616                   | 0.26%            |
| 46            | DR Horton, Inc.                               | 3,098                    | 0.03%            |
| 45            | DTE Energy Co.                                | 5,177                    | 0.04%            |
| 45            | DuPont de Nemours, Inc.                       | 2,268                    | 0.02%            |
| 498           | Easterly Government Properties, Inc.          | 7,853                    | 0.07%            |
| 45            | Eaton Corp. PLC                               | 6,001                    | 0.05%            |
| 933           | eBay, Inc.                                    | 34,344                   | 0.30%            |
| 200           | Edison International                          | 11,316                   | 0.10%            |
| 79            | Edwards Lifesciences Corp.                    | 6,528                    | 0.06%            |
| 135           | Electronic Arts, Inc.                         | 15,621                   | 0.13%            |
| 36            | Elevance Health, Inc.                         | 16,353                   | 0.14%            |
| 39            | Eli Lilly & Co.                               | 12,611                   | 0.11%            |
| 48            | Emerson Electric Co.                          | 3,515                    | 0.03%            |
| 86            | Encompass Health Corp.                        | 3,890                    | 0.03%            |
| 134           | Enphase Energy, Inc.                          | 37,181                   | 0.32%            |
| 426           | EOG Resources, Inc.                           | 47,597                   | 0.41%            |
| 270           | EQT Corp.                                     | 11,002                   | 0.10%            |
| 140           | Equifax, Inc.                                 | 24,000                   | 0.21%            |
| 6             | Equinix, Inc.                                 | 3,413                    | 0.03%            |

## Natixis Sustainable Future 2040 Fund

Investments as of September 30, 2022 (Unaudited)

| <u>Shares</u> | <u>Security Description</u>                               | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|---|--------------------------|------------------|
| 74            | Equity Residential  | 4,974                    | 0.04%            |
| 205           | Essential Utilities, Inc.                                 | 8,483                    | 0.07%            |
| 32            | Essex Property Trust, Inc.                                | 7,751                    | 0.07%            |
| 201           | Etsy, Inc.  | 20,126                   | 0.17%            |
| 215           | Eversource Energy   | 16,761                   | 0.14%            |
| 55            | Expedia Group, Inc.                                       | 5,153                    | 0.04%            |
| 232           | Expeditors International of Washington, Inc.              | 20,488                   | 0.18%            |
| 91            | Exponent, Inc.  | 7,978                    | 0.07%            |
| 226           | Exxon Mobil Corp.   | 19,732                   | 0.17%            |
| 74            | FactSet Research Systems, Inc.                            | 29,608                   | 0.26%            |
| 20            | Fair Isaac Corp.  | 8,240                    | 0.07%            |
| 15            | FedEx Corp.   | 2,227                    | 0.02%            |
| 91            | Fifth Third Bancorp                                       | 2,908                    | 0.03%            |
| 156           | First American Financial Corp.                            | 7,192                    | 0.06%            |
| 58            | First Solar, Inc.   | 7,672                    | 0.07%            |
| 391           | Fiserv, Inc.  | 36,586                   | 0.32%            |
| 61            | Five Below, Inc.  | 8,398                    | 0.07%            |
| 1,382         | Fluence Energy, Inc.                                      | 20,163                   | 0.17%            |
| 1,621         | FNB Corp.   | 18,804                   | 0.16%            |
| 97            | Fortinet, Inc.  | 4,766                    | 0.04%            |
| 279           | Fortune Brands Home & Security, Inc.                      | 14,979                   | 0.13%            |
| 1,131         | Fulton Financial Corp.                                    | 17,870                   | 0.15%            |
| 93            | Gartner, Inc.   | 25,732                   | 0.22%            |
| 63            | GATX Corp.  | 5,364                    | 0.05%            |
| 150           | General Electric Co.                                      | 9,286                    | 0.08%            |
| 84            | General Mills, Inc.                                       | 6,435                    | 0.06%            |
| 1,062         | General Motors Co.  | 34,080                   | 0.29%            |
| 59            | Genuine Parts Co.   | 8,810                    | 0.08%            |
| 49            | Gilead Sciences, Inc.                                     | 3,023                    | 0.03%            |
| 228           | Global Payments, Inc.                                     | 24,635                   | 0.21%            |
| 94            | Globus Medical, Inc., Class A                             | 5,600                    | 0.05%            |
| 107           | Goldman Sachs Group, Inc. (The)                           | 31,356                   | 0.27%            |
| 79            | Grand Canyon Education, Inc.                              | 6,498                    | 0.06%            |
| 89            | GXO Logistics, Inc.                                       | 3,120                    | 0.03%            |
| 77            | Haemonetics Corp.   | 5,700                    | 0.05%            |
| 206           | Halozyyme Therapeutics, Inc.                              | 8,145                    | 0.07%            |
| 252           | Hannon Armstrong Sustainable Infrastructure Capital, Inc. | 7,542                    | 0.07%            |
| 95            | Hanover Insurance Group, Inc. (The)                       | 12,173                   | 0.11%            |
| 138           | HB Fuller Co.   | 8,294                    | 0.07%            |
| 195           | HCA Healthcare, Inc.                                      | 35,839                   | 0.31%            |
| 180           | Hewlett Packard Enterprise Co.                            | 2,156                    | 0.02%            |
| 159           | HF Sinclair Corp.   | 8,561                    | 0.07%            |
| 106           | Hilton Worldwide Holdings, Inc.                           | 12,786                   | 0.11%            |
| 86            | Home Depot, Inc. (The)                                    | 23,731                   | 0.20%            |
| 43            | Honeywell International, Inc.                             | 7,180                    | 0.06%            |
| 161           | Host Hotels & Resorts, Inc.                               | 2,557                    | 0.02%            |
| 124           | HP, Inc.  | 3,090                    | 0.03%            |
| 61            | Hubbell, Inc.   | 13,603                   | 0.12%            |
| 22            | Humana, Inc.  | 10,674                   | 0.09%            |
| 190           | Huntington Bancshares, Inc.                               | 2,504                    | 0.02%            |
| 89            | IDACORP, Inc.   | 8,812                    | 0.08%            |
| 41            | Illinois Tool Works, Inc.                                 | 7,407                    | 0.06%            |
| 140           | Illumina, Inc.  | 26,711                   | 0.23%            |
| 94            | Ingredion, Inc.   | 7,569                    | 0.07%            |
| 94            | Innospec, Inc.  | 8,053                    | 0.07%            |
| 209           | Intel Corp.   | 5,386                    | 0.05%            |
| 306           | Intercontinental Exchange, Inc.                           | 27,647                   | 0.24%            |
| 304           | International Bancshares Corp.                            | 12,920                   | 0.11%            |
| 59            | International Business Machines Corp.                     | 7,010                    | 0.06%            |
| 232           | Interpublic Group of Cos., Inc. (The)                     | 5,939                    | 0.05%            |
| 99            | Intuitive Surgical, Inc.                                  | 18,557                   | 0.16%            |
| 11            | IQVIA Holdings, Inc.                                      | 1,993                    | 0.02%            |
| 183           | Iridium Communications, Inc.                              | 8,120                    | 0.07%            |
| 191           | Itron, Inc.   | 8,043                    | 0.07%            |
| 159           | ITT, Inc.   | 10,389                   | 0.09%            |
| 24            | J.M. Smucker Co. (The)                                    | 3,298                    | 0.03%            |
| 79            | Jack in the Box, Inc.                                     | 5,852                    | 0.05%            |
| 241           | Janus Henderson Group PLC                                 | 4,895                    | 0.04%            |
| 69            | Jazz Pharmaceuticals PLC                                  | 9,197                    | 0.08%            |
| 723           | JetBlue Airways Corp.                                     | 4,793                    | 0.04%            |
| 128           | Johnson & Johnson   | 20,910                   | 0.18%            |
| 46            | Johnson Controls International PLC                        | 2,264                    | 0.02%            |
| 62            | Jones Lang LaSalle, Inc.                                  | 9,366                    | 0.08%            |
| 70            | JPMorgan Chase & Co.                                      | 7,315                    | 0.06%            |
| 273           | KB Home   | 7,076                    | 0.06%            |

## Natixis Sustainable Future 2040 Fund

Investments as of September 30, 2022 (Unaudited)

| <u>Shares</u> | <u>Security Description</u>         | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|-------------------------------------|--------------------------|------------------|
| 42            | Kellogg Co.                         | 2,926                    | 0.03%            |
| 49            | Keurig Dr Pepper, Inc.              | 1,755                    | 0.02%            |
| 322           | KeyCorp                             | 5,158                    | 0.04%            |
| 13            | Keysight Technologies, Inc.         | 2,046                    | 0.02%            |
| 176           | Kilroy Realty Corp.                 | 7,411                    | 0.06%            |
| 89            | Kimberly-Clark Corp.                | 10,016                   | 0.09%            |
| 192           | Kinder Morgan, Inc.                 | 3,195                    | 0.03%            |
| 1,076         | KKR & Co., Inc.                     | 46,268                   | 0.40%            |
| 454           | KKR Real Estate Finance Trust, Inc. | 7,377                    | 0.06%            |
| 136           | Kohl's Corp.                        | 3,420                    | 0.03%            |
| 124           | Korn Ferry                          | 5,822                    | 0.05%            |
| 177           | Kroger Co. (The)                    | 7,744                    | 0.07%            |
| 8             | L3Harris Technologies, Inc.         | 1,663                    | 0.01%            |
| 205           | Lattice Semiconductor Corp.         | 10,088                   | 0.09%            |
| 223           | LeMaitre Vascular, Inc.             | 11,302                   | 0.10%            |
| 37            | Lennox International, Inc.          | 8,239                    | 0.07%            |
| 33            | Linde PLC                           | 8,896                    | 0.08%            |
| 28            | Lithia Motors, Inc.                 | 6,007                    | 0.05%            |
| 33            | Littelfuse, Inc.                    | 6,557                    | 0.06%            |
| 181           | Livent Corp.                        | 5,548                    | 0.05%            |
| 15            | Lockheed Martin Corp.               | 5,794                    | 0.05%            |
| 64            | Lowe's Cos., Inc.                   | 12,020                   | 0.10%            |
| 206           | Lumen Technologies, Inc.            | 1,500                    | 0.01%            |
| 88            | Lumentum Holdings, Inc.             | 6,034                    | 0.05%            |
| 25            | M&T Bank Corp.                      | 4,408                    | 0.04%            |
| 330           | Macy's, Inc.                        | 5,171                    | 0.04%            |
| 73            | ManpowerGroup, Inc.                 | 4,722                    | 0.04%            |
| 178           | Marathon Oil Corp.                  | 4,019                    | 0.03%            |
| 99            | Marriott Vacations Worldwide Corp.  | 12,064                   | 0.10%            |
| 77            | Marsh & McLennan Cos., Inc.         | 11,495                   | 0.10%            |
| 479           | Masco Corp.                         | 22,364                   | 0.19%            |
| 119           | Mastercard, Inc., Class A           | 33,836                   | 0.29%            |
| 498           | Mattel, Inc.                        | 9,432                    | 0.08%            |
| 23            | McCormick & Co., Inc.               | 1,639                    | 0.01%            |
| 34            | McDonald's Corp.                    | 7,845                    | 0.07%            |
| 63            | Medtronic PLC                       | 5,087                    | 0.04%            |
| 262           | Merck & Co., Inc.                   | 22,563                   | 0.19%            |
| 106           | Meritage Homes Corp.                | 7,449                    | 0.06%            |
| 694           | Meta Platforms, Inc., Class A       | 94,162                   | 0.81%            |
| 1,263         | MGIC Investment Corp.               | 16,192                   | 0.14%            |
| 77            | Micron Technology, Inc.             | 3,858                    | 0.03%            |
| 337           | Microsoft Corp.                     | 78,487                   | 0.68%            |
| 110           | Minerals Technologies, Inc.         | 5,435                    | 0.05%            |
| 42            | Moderna, Inc.                       | 4,966                    | 0.04%            |
| 829           | Monster Beverage Corp.              | 72,090                   | 0.62%            |
| 97            | Moody's Corp.                       | 23,582                   | 0.20%            |
| 73            | Moog, Inc., Class A                 | 5,136                    | 0.04%            |
| 89            | Morgan Stanley                      | 7,032                    | 0.06%            |
| 67            | MSA Safety, Inc.                    | 7,322                    | 0.06%            |
| 61            | MSCI, Inc.                          | 25,729                   | 0.22%            |
| 306           | National Retail Properties, Inc.    | 12,197                   | 0.11%            |
| 483           | Netflix, Inc.                       | 113,718                  | 0.98%            |
| 89            | Neurocrine Biosciences, Inc.        | 9,453                    | 0.08%            |
| 301           | New Jersey Resources Corp.          | 11,649                   | 0.10%            |
| 165           | New York Times Co. (The), Class A   | 4,744                    | 0.04%            |
| 66            | Newmont Corp.                       | 2,774                    | 0.02%            |
| 193           | News Corp., Class A                 | 2,916                    | 0.03%            |
| 129           | News Corp., Class B                 | 1,989                    | 0.02%            |
| 161           | NextEra Energy Partners LP          | 11,642                   | 0.10%            |
| 142           | NextEra Energy, Inc.                | 11,134                   | 0.10%            |
| 224           | NIKE, Inc., Class B                 | 18,619                   | 0.16%            |
| 111           | Norfolk Southern Corp.              | 23,271                   | 0.20%            |
| 31            | Northern Trust Corp.                | 2,652                    | 0.02%            |
| 9             | Northrop Grumman Corp.              | 4,233                    | 0.04%            |
| 100           | NortonLifeLock, Inc.                | 2,014                    | 0.02%            |
| 512           | Novartis AG, Sponsored ADR          | 38,917                   | 0.34%            |
| 189           | Novo Nordisk A/S, Sponsored ADR     | 18,830                   | 0.16%            |
| 17            | Nucor Corp.                         | 1,819                    | 0.02%            |
| 691           | NVIDIA Corp.                        | 83,880                   | 0.72%            |
| 42            | Occidental Petroleum Corp.          | 2,581                    | 0.02%            |
| 95            | Omnicom Group, Inc.                 | 5,994                    | 0.05%            |
| 107           | ONE Gas, Inc.                       | 7,532                    | 0.07%            |
| 1,556         | Oracle Corp.                        | 95,025                   | 0.82%            |
| 120           | Oshkosh Corp.                       | 8,435                    | 0.07%            |
| 119           | Owens Corning                       | 9,355                    | 0.08%            |
| 223           | PACCAR, Inc.                        | 18,663                   | 0.16%            |

**Natixis Sustainable Future 2040 Fund**  
Investments as of September 30, 2022 (Unaudited)

| <u>Shares</u> | <u>Security Description</u>              | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|--|--------------------------|------------------|
| 71            | Paramount Global, Class B                | 1,352                    | 0.01%            |
| 132           | Parker-Hannifin Corp.                    | 31,985                   | 0.28%            |
| 27            | Paychex, Inc.                            | 3,030                    | 0.03%            |
| 50            | Paylocity Holding Corp.                  | 12,079                   | 0.10%            |
| 335           | PayPal Holdings, Inc.                    | 28,833                   | 0.25%            |
| 50            | Penumbra, Inc.                           | 9,480                    | 0.08%            |
| 81            | PepsiCo, Inc.                            | 13,224                   | 0.11%            |
| 65            | Perficient, Inc.                         | 4,226                    | 0.04%            |
| 17            | PerkinElmer, Inc.                        | 2,046                    | 0.02%            |
| 148           | Perrigo Co. PLC                          | 5,278                    | 0.05%            |
| 394           | Pfizer, Inc.                             | 17,241                   | 0.15%            |
| 658           | Physicians Realty Trust                  | 9,896                    | 0.09%            |
| 1,536         | Pinterest, Inc., Class A                 | 35,789                   | 0.31%            |
| 1,087         | Plug Power, Inc.                         | 22,838                   | 0.20%            |
| 46            | PNC Financial Services Group, Inc. (The) | 6,873                    | 0.06%            |
| 157           | Procter & Gamble Co. (The)               | 19,821                   | 0.17%            |
| 88            | ProLogis, Inc.                           | 8,941                    | 0.08%            |
| 350           | Prudential Financial, Inc.               | 30,023                   | 0.26%            |
| 632           | PulteGroup, Inc.                         | 23,700                   | 0.20%            |
| 281           | QUALCOMM, Inc.                           | 31,747                   | 0.27%            |
| 66            | Qualys, Inc.                             | 9,200                    | 0.08%            |
| 257           | Range Resources Corp.                    | 6,492                    | 0.06%            |
| 123           | Raytheon Technologies Corp.              | 10,069                   | 0.09%            |
| 74            | Regal Rexnord Corp.                      | 10,387                   | 0.09%            |
| 84            | Regeneron Pharmaceuticals, Inc.          | 57,865                   | 0.50%            |
| 306           | Regions Financial Corp.                  | 6,141                    | 0.05%            |
| 249           | Reinsurance Group of America, Inc.       | 31,327                   | 0.27%            |
| 64            | Reliance Steel & Aluminum Co.            | 11,162                   | 0.10%            |
| 53            | Repligen Corp.                           | 9,917                    | 0.09%            |
| 13            | ResMed, Inc.                             | 2,838                    | 0.02%            |
| 764           | Roche Holding AG, Sponsored ADR          | 31,034                   | 0.27%            |
| 67            | Rockwell Automation, Inc.                | 14,412                   | 0.12%            |
| 95            | Ryder System, Inc.                       | 7,172                    | 0.06%            |
| 67            | S&P Global, Inc.                         | 20,458                   | 0.18%            |
| 548           | Salesforce, Inc.                         | 78,824                   | 0.68%            |
| 126           | Schlumberger NV                          | 4,523                    | 0.04%            |
| 459           | SEI Investments Co.                      | 22,514                   | 0.19%            |
| 238           | Select Medical Holdings Corp.            | 5,260                    | 0.05%            |
| 142           | Selective Insurance Group, Inc.          | 11,559                   | 0.10%            |
| 172           | Service Corp. International              | 9,931                    | 0.09%            |
| 31            | ServiceNow, Inc.                         | 11,706                   | 0.10%            |
| 765           | Shoals Technologies Group, Inc., Class A | 16,486                   | 0.14%            |
| 28            | Shockwave Medical, Inc.                  | 7,786                    | 0.07%            |
| 485           | Shopify, Inc., Class A                   | 13,066                   | 0.11%            |
| 10            | Signature Bank                           | 1,510                    | 0.01%            |
| 64            | Silicon Laboratories, Inc.               | 7,900                    | 0.07%            |
| 219           | Sonoco Products Co.                      | 12,424                   | 0.11%            |
| 988           | Southwestern Energy Co.                  | 6,047                    | 0.05%            |
| 242           | SpartanNash Co.                          | 7,023                    | 0.06%            |
| 328           | Sprouts Farmers Market, Inc.             | 9,102                    | 0.08%            |
| 59            | SPS Commerce, Inc.                       | 7,330                    | 0.06%            |
| 71            | STAAR Surgical Co.                       | 5,009                    | 0.04%            |
| 429           | Starbucks Corp.                          | 36,148                   | 0.31%            |
| 614           | State Street Corp.                       | 37,337                   | 0.32%            |
| 157           | Steel Dynamics, Inc.                     | 11,139                   | 0.10%            |
| 64            | Stepan Co.                               | 5,995                    | 0.05%            |
| 10            | STERIS PLC                               | 1,663                    | 0.01%            |
| 17            | Stryker Corp.                            | 3,443                    | 0.03%            |
| 539           | Sunnova Energy International, Inc.       | 11,901                   | 0.10%            |
| 960           | Sunrun, Inc.                             | 26,486                   | 0.23%            |
| 8             | SVB Financial Group                      | 2,686                    | 0.02%            |
| 41            | Synaptics, Inc.                          | 4,059                    | 0.04%            |
| 77            | Sysco Corp.                              | 5,445                    | 0.05%            |
| 190           | Take-Two Interactive Software, Inc.      | 20,710                   | 0.18%            |
| 64            | Target Corp.                             | 9,497                    | 0.08%            |
| 365           | Taylor Morrison Home Corp.               | 8,512                    | 0.07%            |
| 80            | TE Connectivity Ltd.                     | 8,829                    | 0.08%            |
| 9             | Teleflex, Inc.                           | 1,813                    | 0.02%            |
| 126           | Tenet Healthcare Corp.                   | 6,499                    | 0.06%            |
| 151           | Terex Corp.                              | 4,491                    | 0.04%            |
| 354           | Tesla, Inc.                              | 93,898                   | 0.81%            |
| 80            | Tetra Tech, Inc.                         | 10,282                   | 0.09%            |
| 47            | Texas Instruments, Inc.                  | 7,275                    | 0.06%            |
| 19            | Thermo Fisher Scientific, Inc.           | 9,637                    | 0.08%            |
| 68            | Thor Industries, Inc.                    | 4,759                    | 0.04%            |
| 80            | TJX Cos., Inc. (The)                     | 4,970                    | 0.04%            |

**Natixis Sustainable Future 2040 Fund**  
Investments as of September 30, 2022 (Unaudited)

| <u>Shares</u> | <u>Security Description</u>          |  | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|--------------------------------------|--|--------------------------|------------------|
| 133           | Toro Co. (The)                       |  | 11,502                   | 0.10%            |
| 10            | Tractor Supply Co.                   |  | 1,859                    | 0.02%            |
| 234           | Travel & Leisure Co.                 |  | 7,984                    | 0.07%            |
| 40            | Travelers Cos., Inc. (The)           |  | 6,128                    | 0.05%            |
| 95            | Trex Co., Inc.                       |  | 4,174                    | 0.04%            |
| 359           | Truist Financial Corp.               |  | 15,631                   | 0.14%            |
| 471           | Trustmark Corp.                      |  | 14,427                   | 0.12%            |
| 368           | Twitter, Inc.                        |  | 16,133                   | 0.14%            |
| 189           | U.S. Bancorp                         |  | 7,620                    | 0.07%            |
| 566           | Uber Technologies, Inc.              |  | 14,999                   | 0.13%            |
| 6             | Ulta Beauty, Inc.                    |  | 2,407                    | 0.02%            |
| 1,847         | Under Armour, Inc., Class A          |  | 12,283                   | 0.11%            |
| 111           | Union Pacific Corp.                  |  | 21,625                   | 0.19%            |
| 30            | United Parcel Service, Inc., Class B |  | 4,846                    | 0.04%            |
| 27            | United Therapeutics Corp.            |  | 5,653                    | 0.05%            |
| 38            | UnitedHealth Group, Inc.             |  | 19,192                   | 0.17%            |
| 53            | Universal Display Corp.              |  | 5,001                    | 0.04%            |
| 41            | Valero Energy Corp.                  |  | 4,381                    | 0.04%            |
| 170           | Veeva Systems, Inc., Class A         |  | 28,030                   | 0.24%            |
| 53            | Ventas, Inc.                         |  | 2,129                    | 0.02%            |
| 15            | VeriSign, Inc.                       |  | 2,605                    | 0.02%            |
| 43            | Verisk Analytics, Inc.               |  | 7,333                    | 0.06%            |
| 357           | Verizon Communications, Inc.         |  | 13,555                   | 0.12%            |
| 44            | VF Corp.                             |  | 1,316                    | 0.01%            |
| 140           | Viad Corp.                           |  | 4,421                    | 0.04%            |
| 158           | VICI Properties, Inc.                |  | 4,716                    | 0.04%            |
| 47            | Virtus Investment Partners, Inc.     |  | 7,497                    | 0.06%            |
| 442           | Visa, Inc., Class A                  |  | 78,521                   | 0.68%            |
| 69            | Visteon Corp.                        |  | 7,318                    | 0.06%            |
| 102           | Walgreens Boots Alliance, Inc.       |  | 3,203                    | 0.03%            |
| 54            | Walmart, Inc.                        |  | 7,004                    | 0.06%            |
| 718           | Walt Disney Co. (The)                |  | 67,729                   | 0.58%            |
| 1,450         | Warner Bros Discovery, Inc.          |  | 16,675                   | 0.14%            |
| 113           | Waste Management, Inc.               |  | 18,104                   | 0.16%            |
| 286           | Webster Financial Corp.              |  | 12,927                   | 0.11%            |
| 30            | WEC Energy Group, Inc.               |  | 2,683                    | 0.02%            |
| 1,224         | Wells Fargo & Co.                    |  | 49,229                   | 0.42%            |
| 248           | Welltower, Inc.                      |  | 15,951                   | 0.14%            |
| 47            | WEX, Inc.                            |  | 5,966                    | 0.05%            |
| 160           | Weyerhaeuser Co.                     |  | 4,570                    | 0.04%            |
| 64            | Williams-Sonoma, Inc.                |  | 7,542                    | 0.07%            |
| 162           | Willis Towers Watson PLC             |  | 32,552                   | 0.28%            |
| 131           | Wintrust Financial Corp.             |  | 10,683                   | 0.09%            |
| 93            | Wolfspeed, Inc.                      |  | 9,612                    | 0.08%            |
| 321           | Workday, Inc., Class A               |  | 48,863                   | 0.42%            |
| 268           | Yelp, Inc.                           |  | 9,088                    | 0.08%            |
| 496           | Yum China Holdings, Inc.             |  | 23,476                   | 0.20%            |
| 156           | Yum! Brands, Inc.                    |  | 16,589                   | 0.14%            |
| 20            | Zoetis, Inc.                         |  | 2,966                    | 0.03%            |
|               | Total                                |  | 6,101,788                | 52.66%           |

  

| <u>Principal Amount</u> | <u>Security Description</u>                         | <u>Interest Rate</u> | <u>Maturity Date</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|-------------------------|---|----------------------|----------------------|--------------------------|------------------|
| <b>Bonds and Notes</b>  |   |                      |                      |                          |                  |
| 13,000                  | 3M Co.  | 3.050                | 4/15/2030            | 11,052                   | 0.10%            |
| 11,000                  | AbbVie, Inc.  | 3.600                | 5/14/2025            | 10,559                   | 0.09%            |
| 10,000                  | Alexandria Real Estate Equities, Inc.               | 3.800                | 4/15/2026            | 9,507                    | 0.08%            |
| 8,000                   | Amazon.com, Inc.                                    | 3.875                | 8/22/2037            | 6,954                    | 0.06%            |
| 11,000                  | American Express Co.                                | 3.700                | 8/3/2023             | 10,930                   | 0.09%            |
| 9,000                   | Apple, Inc.   | 2.500                | 2/9/2025             | 8,592                    | 0.07%            |
| 4,000                   | Ares Capital Corp.                                  | 3.250                | 7/15/2025            | 3,654                    | 0.03%            |
| 3,000                   | AT&T, Inc.  | 3.650                | 6/1/2051             | 2,027                    | 0.02%            |
| 2,000                   | Athene Holding Ltd.                                 | 6.150                | 4/3/2030             | 1,920                    | 0.02%            |
| 10,000                  | Bank of America Corp., MTN                          | 3.248                | 10/21/2027           | 8,962                    | 0.08%            |
| 8,000                   | Bank of New York Mellon Corp. (The), Series 12, MTN | 3.650                | 2/4/2024             | 7,887                    | 0.07%            |
| 4,000                   | Bank of Nova Scotia (The)                           | 3.400                | 2/11/2024            | 3,922                    | 0.03%            |
| 4,000                   | Biogen, Inc.  | 2.250                | 5/1/2030             | 3,150                    | 0.03%            |
| 10,000                  | BlackRock, Inc.                                     | 2.400                | 4/30/2030            | 8,263                    | 0.07%            |
| 4,000                   | Boston Properties LP                                | 2.750                | 10/1/2026            | 3,597                    | 0.03%            |
| 9,000                   | Bristol-Myers Squibb Co.                            | 3.400                | 7/26/2029            | 8,161                    | 0.07%            |
| 2,000                   | Broadcom, Inc.                                      | 3.137                | 11/15/2035           | 1,401                    | 0.01%            |
| 7,000                   | Broadcom, Inc.                                      | 4.926                | 5/15/2037            | 5,772                    | 0.05%            |
| 10,000                  | Canadian Imperial Bank of Commerce                  | 1.250                | 6/22/2026            | 8,647                    | 0.07%            |
| 5,000                   | CHRISTUS Health, Series C                           | 4.341                | 7/1/2028             | 4,672                    | 0.04%            |
| 8,000                   | Cigna Corp.   | 3.750                | 7/15/2023            | 7,941                    | 0.07%            |

## Natixis Sustainable Future 2040 Fund

Investments as of September 30, 2022 (Unaudited)

| <u>Principal Amount</u> | <u>Security Description</u>  | <u>Interest Rate</u> | <u>Maturity Date</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|-------------------------|--|----------------------|----------------------|--------------------------|------------------|
| 10,000                  | Citigroup, Inc.  | 4.600                | 3/9/2026             | 9,749                    | 0.08%            |
| 11,000                  | Coca-Cola Co. (The)  | 1.450                | 6/1/2027             | 9,504                    | 0.08%            |
| 11,000                  | CSX Corp.  | 2.600                | 11/1/2026            | 10,001                   | 0.09%            |
| 5,000                   | CVS Health Corp.   | 4.300                | 3/25/2028            | 4,716                    | 0.04%            |
| 4,000                   | DH Europe Finance II S.a.r.l.  | 2.200                | 11/15/2024           | 3,782                    | 0.03%            |
| 9,000                   | Duke Energy Corp.  | 3.750                | 4/15/2024            | 8,837                    | 0.08%            |
| 10,000                  | Elevance Health, Inc.  | 4.101                | 3/1/2028             | 9,458                    | 0.08%            |
| 4,000                   | Emerson Electric Co.   | 2.000                | 12/21/2028           | 3,391                    | 0.03%            |
| 10,000                  | Entergy Corp.  | 0.900                | 9/15/2025            | 8,798                    | 0.08%            |
| 8,000                   | Equinor ASA  | 3.625                | 4/6/2040             | 6,400                    | 0.06%            |
| 6,000                   | Essential Utilities, Inc.  | 4.276                | 5/1/2049             | 4,661                    | 0.04%            |
| 6,000                   | Essex Portfolio LP   | 3.000                | 1/15/2030            | 4,986                    | 0.04%            |
| 8,000                   | Exelon Corp.   | 4.050                | 4/15/2030            | 7,251                    | 0.06%            |
| 10,000                  | Exxon Mobil Corp.  | 2.992                | 3/19/2025            | 9,591                    | 0.08%            |
| 15,000                  | Federal National Mortgage Association                                      | 6.625                | 11/15/2030           | 17,518                   | 0.15%            |
| 8,461                   | FHLMC  | 2.500                | 12/1/2051            | 7,122                    | 0.06%            |
| 22,941                  | FHLMC  | 2.500                | 2/1/2052             | 19,305                   | 0.17%            |
| 11,761                  | FHLMC  | 2.500                | 5/1/2052             | 9,880                    | 0.09%            |
| 309                     | FHLMC  | 3.000                | 6/1/2049             | 271                      | 0.00%            |
| 17,483                  | FHLMC  | 3.000                | 4/1/2052             | 15,243                   | 0.13%            |
| 9,789                   | FHLMC  | 3.000                | 5/1/2052             | 8,540                    | 0.07%            |
| 25,360                  | FHLMC  | 3.500                | 5/1/2052             | 22,861                   | 0.20%            |
| 1,968                   | FHLMC  | 4.000                | 7/1/2052             | 1,829                    | 0.02%            |
| 4,000                   | Fidelity National Financial, Inc.  | 3.400                | 6/15/2030            | 3,261                    | 0.03%            |
| 1,595                   | FNMA   | 2.000                | 9/1/2050             | 1,300                    | 0.01%            |
| 5,454                   | FNMA   | 2.000                | 7/1/2051             | 4,438                    | 0.04%            |
| 18,367                  | FNMA   | 2.000                | 8/1/2051             | 14,940                   | 0.13%            |
| 2,812                   | FNMA   | 2.000                | 10/1/2051            | 2,285                    | 0.02%            |
| 1,414                   | FNMA   | 2.500                | 8/1/2050             | 1,196                    | 0.01%            |
| 9,006                   | FNMA   | 2.500                | 2/1/2051             | 7,613                    | 0.07%            |
| 10,537                  | FNMA   | 2.500                | 8/1/2051             | 8,886                    | 0.08%            |
| 5,372                   | FNMA   | 2.500                | 9/1/2051             | 4,529                    | 0.04%            |
| 1,276                   | FNMA   | 3.000                | 4/1/2034             | 1,188                    | 0.01%            |
| 2,218                   | FNMA   | 3.000                | 12/1/2049            | 1,945                    | 0.02%            |
| 2,515                   | FNMA   | 3.000                | 5/1/2050             | 2,208                    | 0.02%            |
| 11,709                  | FNMA   | 3.000                | 5/1/2051             | 10,257                   | 0.09%            |
| 11,675                  | FNMA   | 3.000                | 4/1/2052             | 10,185                   | 0.09%            |
| 346                     | FNMA   | 3.500                | 4/1/2049             | 315                      | 0.00%            |
| 1,732                   | FNMA   | 3.500                | 6/1/2049             | 1,576                    | 0.01%            |
| 592                     | FNMA   | 3.500                | 8/1/2049             | 542                      | 0.00%            |
| 7,726                   | FNMA   | 3.500                | 4/1/2052             | 6,962                    | 0.06%            |
| 11,721                  | FNMA   | 3.500                | 5/1/2052             | 10,564                   | 0.09%            |
| 138                     | FNMA   | 4.000                | 6/1/2049             | 131                      | 0.00%            |
| 431                     | FNMA   | 4.000                | 3/1/2050             | 403                      | 0.00%            |
| 533                     | FNMA   | 4.500                | 5/1/2049             | 515                      | 0.00%            |
| 131                     | FNMA   | 4.500                | 6/1/2049             | 126                      | 0.00%            |
| 5,000                   | Fortune Brands Home & Security, Inc.                                       | 4.000                | 3/25/2032            | 4,149                    | 0.04%            |
| 9,000                   | General Mills, Inc.  | 4.000                | 4/17/2025            | 8,785                    | 0.08%            |
| 10,000                  | General Motors Financial Co., Inc.   | 4.350                | 1/17/2027            | 9,271                    | 0.08%            |
| 9,000                   | Goldman Sachs Group, Inc. (The)  | 3.750                | 5/22/2025            | 8,618                    | 0.07%            |
| 8,000                   | Intel Corp.  | 2.450                | 11/15/2029           | 6,674                    | 0.06%            |
| 12,000                  | Intercontinental Exchange, Inc.  | 3.000                | 6/15/2050            | 7,833                    | 0.07%            |
| 9,000                   | International Business Machines Corp.                                      | 4.000                | 6/20/2042            | 7,078                    | 0.06%            |
| 9,000                   | JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter)  | 3.220                | 3/1/2025             | 8,710                    | 0.08%            |
| 4,000                   | Kaiser Foundation Hospitals  | 3.150                | 5/1/2027             | 3,706                    | 0.03%            |
| 11,000                  | KeyCorp, MTN   | 2.550                | 10/1/2029            | 8,989                    | 0.08%            |
| 4,000                   | Lear Corp.   | 4.250                | 5/15/2029            | 3,526                    | 0.03%            |
| 6,000                   | LYB International Finance BV   | 5.250                | 7/15/2043            | 5,121                    | 0.04%            |
| 4,000                   | Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter) | 3.763                | 11/28/2028           | 3,618                    | 0.03%            |
| 7,000                   | Manulife Financial Corp.   | 3.703                | 3/16/2032            | 6,076                    | 0.05%            |
| 4,000                   | Mondelez International, Inc.   | 2.750                | 4/13/2030            | 3,332                    | 0.03%            |
| 4,000                   | Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN  | 4.431                | 1/23/2030            | 3,677                    | 0.03%            |
| 5,000                   | Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN  | 1.512                | 7/20/2027            | 4,258                    | 0.04%            |
| 12,000                  | NextEra Energy Capital Holdings, Inc.                                      | 2.250                | 6/1/2030             | 9,573                    | 0.08%            |
| 10,000                  | NiSource, Inc.   | 0.950                | 8/15/2025            | 8,876                    | 0.08%            |
| 8,000                   | NVIDIA Corp.   | 2.850                | 4/1/2030             | 6,856                    | 0.06%            |
| 5,000                   | Oaktree Specialty Lending Corp.  | 2.700                | 1/15/2027            | 4,210                    | 0.04%            |
| 7,000                   | Oracle Corp.   | 2.950                | 5/15/2025            | 6,588                    | 0.06%            |
| 12,000                  | Owens Corning  | 3.950                | 8/15/2029            | 10,740                   | 0.09%            |
| 4,000                   | Pacific Gas & Electric Co.   | 4.550                | 7/1/2030             | 3,428                    | 0.03%            |
| 12,000                  | PepsiCo, Inc.  | 2.750                | 3/19/2030            | 10,402                   | 0.09%            |
| 12,000                  | Piedmont Operating Partnership LP  | 3.150                | 8/15/2030            | 9,306                    | 0.08%            |
| 11,000                  | PNC Financial Services Group, Inc. (The)                                   | 2.600                | 7/23/2026            | 10,034                   | 0.09%            |



## Natixis Sustainable Future 2040 Fund

Investments as of September 30, 2022 (Unaudited)

| <u>Principal Amount</u>        | <u>Security Description</u>   | <u>Interest Rate</u> | <u>Maturity Date</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|--------------------------------|---|----------------------|----------------------|--------------------------|------------------|
| 4,000                          | Prologis LP   | 1.250                | 10/15/2030           | 2,980                    | 0.03%            |
| 10,000                         | QUALCOMM, Inc.  | 1.650                | 5/20/2032            | 7,486                    | 0.06%            |
| 4,000                          | Quest Diagnostics, Inc.   | 2.950                | 6/30/2030            | 3,343                    | 0.03%            |
| 4,000                          | Realty Income Corp.   | 3.400                | 1/15/2028            | 3,635                    | 0.03%            |
| 7,000                          | Republic Services, Inc.   | 1.450                | 2/15/2031            | 5,226                    | 0.04%            |
| 6,000                          | Royal Bank of Canada, GMTN  | 2.550                | 7/16/2024            | 5,753                    | 0.05%            |
| 6,000                          | Santander Holdings USA, Inc.  | 3.500                | 6/7/2024             | 5,814                    | 0.05%            |
| 8,000                          | Shell International Finance BV  | 6.375                | 12/15/2038           | 8,469                    | 0.07%            |
| 3,000                          | Southern California Edison Co., Series C                              | 4.125                | 3/1/2048             | 2,229                    | 0.02%            |
| 2,000                          | Spirit Realty LP  | 2.700                | 2/15/2032            | 1,445                    | 0.01%            |
| 10,000                         | Starbucks Corp.   | 2.250                | 3/12/2030            | 8,092                    | 0.07%            |
| 7,000                          | State Street Corp.  | 2.400                | 1/24/2030            | 5,839                    | 0.05%            |
| 12,000                         | TJX Cos., Inc. (The)  | 1.150                | 5/15/2028            | 9,758                    | 0.08%            |
| 7,000                          | Toronto-Dominion Bank (The), GMTN                                     | 2.450                | 1/12/2032            | 5,394                    | 0.05%            |
| 6,000                          | Toyota Motor Credit Corp., MTN  | 2.150                | 2/13/2030            | 4,927                    | 0.04%            |
| 9,000                          | Truist Bank   | 3.200                | 4/1/2024             | 8,786                    | 0.08%            |
| 11,000                         | U.S. Treasury Bond  | 2.250                | 5/15/2041            | 8,316                    | 0.07%            |
| 9,000                          | U.S. Treasury Bond  | 2.500                | 5/15/2046            | 6,822                    | 0.06%            |
| 25,000                         | U.S. Treasury Bond  | 2.875                | 11/15/2046           | 20,416                   | 0.18%            |
| 28,000                         | U.S. Treasury Bond  | 3.000                | 5/15/2045            | 23,373                   | 0.20%            |
| 16,000                         | U.S. Treasury Bond  | 3.000                | 2/15/2048            | 13,470                   | 0.12%            |
| 18,000                         | U.S. Treasury Bond  | 3.000                | 2/15/2049            | 15,356                   | 0.13%            |
| 38,000                         | U.S. Treasury Note  | 0.375                | 11/30/2025           | 33,691                   | 0.29%            |
| 18,000                         | U.S. Treasury Note  | 2.125                | 12/31/2022           | 17,939                   | 0.15%            |
| 6,000                          | UnitedHealth Group, Inc.  | 5.800                | 3/15/2036            | 6,117                    | 0.05%            |
| 8,000                          | Verizon Communications, Inc., 3-month LIBOR + 1.100%                  | 4.005                | 5/15/2025            | 8,041                    | 0.07%            |
| 5,000                          | Viatis, Inc.  | 3.850                | 6/22/2040            | 3,117                    | 0.03%            |
| 11,000                         | Virginia Electric & Power Co., Series A                               | 3.150                | 1/15/2026            | 10,343                   | 0.09%            |
| 7,000                          | Vodafone Group PLC  | 6.150                | 2/27/2037            | 6,610                    | 0.06%            |
| 4,000                          | Waste Management, Inc.  | 2.950                | 6/1/2041             | 2,874                    | 0.02%            |
| 4,000                          | Welltower, Inc.   | 2.800                | 6/1/2031             | 3,159                    | 0.03%            |
| 10,000                         | Westpac Banking Corp.   | 2.350                | 2/19/2025            | 9,466                    | 0.08%            |
|                                | Total   |                      |                      | 898,349                  | 7.75%            |
| <b>Shares</b>                  | <b>Security Description</b>   |                      |                      | <b>Market Value (\$)</b> | <b>% of Fund</b> |
| <b>Exchange-Traded Funds</b>   |   |                      |                      |                          |                  |
| 14,395                         | iShares® ESG Aware MSCI EAFE ETF                                      |                      |                      | 807,991                  | 6.97%            |
| <b>Mutual Funds</b>            |   |                      |                      |                          |                  |
| 39,429                         | WCM Focused Emerging Markets Fund, Institutional Class                |                      |                      | 463,680                  | 4.00%            |
| 46,481                         | WCM Focused International Growth Fund, Institutional Class            |                      |                      | 806,907                  | 6.97%            |
|                                | Total   |                      |                      | 1,270,587                | 10.97%           |
| <b>Affiliated Mutual Funds</b> |   |                      |                      |                          |                  |
| 40,711                         | Loomis Sayles Inflation Protected Securities Fund, Class N            |                      |                      | 388,380                  | 3.35%            |
| 28,191                         | Loomis Sayles Limited Term Government and Agency Fund, Class N        |                      |                      | 301,083                  | 2.60%            |
| 55,224                         | Mirova Global Green Bond Fund, Class N                                |                      |                      | 452,833                  | 3.91%            |
| 88,897                         | Mirova International Sustainable Equity Fund, Class N                 |                      |                      | 815,182                  | 7.03%            |
|                                | Total   |                      |                      | 1,957,478                | 16.89%           |
| <b>Principal Amount</b>        | <b>Security Description</b>   | <b>Interest Rate</b> | <b>Maturity Date</b> | <b>Market Value (\$)</b> | <b>% of Fund</b> |
| <b>Short-Term Investments</b>  |   |                      |                      |                          |                  |
| 243,075                        | Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation | 1.100                | 10/3/2022            | 243,075                  | 2.10%            |
|                                | Total Investments   |                      |                      | 11,279,268               | 97.34%           |
|                                | Other assets less liabilities   |                      |                      | 308,675                  | 2.66%            |
|                                | Net Assets  |                      |                      | 11,587,943               | 100.00%          |

This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.

The portfolio is actively managed and holdings are subject to change. There is no guarantee the Fund continues to invest in the securities referenced.

## **Natixis Sustainable Future 2040 Fund**

Investments as of September 30, 2022 (Unaudited)

***Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.***

*Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.*

*This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.*

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**Natixis Sustainable Future 2040 Fund**  
Investments as of August 31, 2022 (Unaudited)

| <u>Shares</u>        | <u>Security Description</u>               | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|----------------------|---|--------------------------|------------------|
| <b>Common Stocks</b> |   |                          |                  |
| 37                   | 3M Co.                                    | 4,601                    | 0.04%            |
| 207                  | AAR Corp.                                 | 8,876                    | 0.08%            |
| 150                  | Abbott Laboratories                       | 15,397                   | 0.13%            |
| 119                  | AbbVie, Inc.                              | 16,001                   | 0.14%            |
| 124                  | Acadia Healthcare Co., Inc.               | 10,159                   | 0.09%            |
| 17                   | Accenture PLC, Class A                    | 4,904                    | 0.04%            |
| 53                   | Activision Blizzard, Inc.                 | 4,160                    | 0.04%            |
| 32                   | Acuity Brands, Inc.                       | 5,246                    | 0.05%            |
| 65                   | Adobe, Inc.                               | 24,274                   | 0.21%            |
| 113                  | Advanced Micro Devices, Inc.              | 9,590                    | 0.08%            |
| 249                  | AECOM                                     | 18,214                   | 0.16%            |
| 110                  | AES Corp. (The)                           | 2,800                    | 0.02%            |
| 71                   | Aflac, Inc.                               | 4,219                    | 0.04%            |
| 67                   | AGCO Corp.                                | 7,284                    | 0.06%            |
| 47                   | Agilent Technologies, Inc.                | 6,028                    | 0.05%            |
| 18                   | Air Products & Chemicals, Inc.            | 4,544                    | 0.04%            |
| 94                   | Alcoa Corp.                               | 4,651                    | 0.04%            |
| 121                  | Alexandria Real Estate Equities, Inc.     | 18,561                   | 0.16%            |
| 220                  | Alibaba Group Holding Ltd., Sponsored ADR | 20,990                   | 0.18%            |
| 385                  | Allscripts Healthcare Solutions, Inc.     | 6,545                    | 0.06%            |
| 40                   | Allstate Corp. (The)                      | 4,820                    | 0.04%            |
| 1,367                | Ally Financial, Inc.                      | 45,384                   | 0.39%            |
| 242                  | Alnylam Pharmaceuticals, Inc.             | 50,014                   | 0.43%            |
| 580                  | Alphabet, Inc., Class A                   | 62,768                   | 0.55%            |
| 616                  | Alphabet, Inc., Class C                   | 67,236                   | 0.58%            |
| 1,146                | Amazon.com, Inc.                          | 145,278                  | 1.26%            |
| 30                   | Amedisys, Inc.                            | 3,554                    | 0.03%            |
| 605                  | American Assets Trust, Inc.               | 16,795                   | 0.15%            |
| 161                  | American Electric Power Co., Inc.         | 16,132                   | 0.14%            |
| 168                  | American Express Co.                      | 25,536                   | 0.22%            |
| 470                  | American International Group, Inc.        | 24,322                   | 0.21%            |
| 87                   | American States Water Co.                 | 7,218                    | 0.06%            |
| 49                   | American Tower Corp.                      | 12,448                   | 0.11%            |
| 47                   | American Water Works Co., Inc.            | 6,977                    | 0.06%            |
| 19                   | Ameriprise Financial, Inc.                | 5,092                    | 0.04%            |
| 334                  | Ameris Bancorp                            | 15,591                   | 0.14%            |
| 54                   | Amgen, Inc.                               | 12,976                   | 0.11%            |
| 38                   | Analog Devices, Inc.                      | 5,758                    | 0.05%            |
| 17                   | ANSYS, Inc.                               | 4,221                    | 0.04%            |
| 739                  | Antero Midstream Corp.                    | 7,442                    | 0.06%            |
| 1,132                | APA Corp.                                 | 44,273                   | 0.38%            |
| 792                  | Archrock, Inc.                            | 5,853                    | 0.05%            |
| 150                  | Arrowhead Pharmaceuticals, Inc.           | 5,957                    | 0.05%            |
| 27                   | Asbury Automotive Group, Inc.             | 4,711                    | 0.04%            |
| 24                   | Aspen Technology, Inc.                    | 5,054                    | 0.04%            |
| 173                  | AT&T, Inc.                                | 3,034                    | 0.03%            |
| 303                  | Autodesk, Inc.                            | 61,127                   | 0.53%            |
| 28                   | Automatic Data Processing, Inc.           | 6,843                    | 0.06%            |
| 3                    | AutoZone, Inc.                            | 6,358                    | 0.06%            |
| 85                   | AvalonBay Communities, Inc.               | 17,077                   | 0.15%            |
| 26                   | Avis Budget Group, Inc.                   | 4,352                    | 0.04%            |
| 260                  | Avnet, Inc.                               | 11,411                   | 0.10%            |
| 45                   | Axon Enterprise, Inc.                     | 5,251                    | 0.05%            |
| 85                   | Baker Hughes Co.                          | 2,147                    | 0.02%            |
| 32                   | Ball Corp.                                | 1,786                    | 0.02%            |
| 782                  | Bank of America Corp.                     | 26,283                   | 0.23%            |
| 651                  | Bank of New York Mellon Corp. (The)       | 27,036                   | 0.23%            |
| 36                   | Becton Dickinson & Co.                    | 9,087                    | 0.08%            |
| 16                   | Best Buy Co., Inc.                        | 1,131                    | 0.01%            |
| 38                   | Biogen, Inc.                              | 7,424                    | 0.06%            |
| 191                  | BioMarin Pharmaceutical, Inc.             | 17,037                   | 0.15%            |
| 123                  | BJ's Wholesale Club Holdings, Inc.        | 9,162                    | 0.08%            |
| 66                   | Blackbaud, Inc.                           | 3,452                    | 0.03%            |
| 15                   | BlackRock, Inc.                           | 9,996                    | 0.09%            |
| 253                  | Block, Inc.                               | 17,434                   | 0.15%            |
| 428                  | Boeing Co. (The)                          | 68,587                   | 0.60%            |
| 30                   | Booking Holdings, Inc.                    | 56,274                   | 0.49%            |
| 91                   | Boot Barn Holdings, Inc.                  | 6,062                    | 0.05%            |
| 671                  | BorgWarner, Inc.                          | 25,297                   | 0.22%            |
| 54                   | Boston Beer Co., Inc. (The), Class A      | 18,202                   | 0.16%            |
| 999                  | Brandywine Realty Trust                   | 8,022                    | 0.07%            |
| 352                  | Bristol-Myers Squibb Co.                  | 23,728                   | 0.21%            |
| 846                  | Brixmor Property Group, Inc.              | 18,172                   | 0.16%            |
| 37                   | Broadcom, Inc.                            | 18,467                   | 0.16%            |

**Natixis Sustainable Future 2040 Fund**  
Investments as of August 31, 2022 (Unaudited)

| <u>Shares</u> | <u>Security Description</u>                   | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|---|--------------------------|------------------|
| 119           | Builders FirstSource, Inc.                    | 6,975                    | 0.06%            |
| 8             | Cable One, Inc.                               | 9,080                    | 0.08%            |
| 316           | Cadence Bank                                  | 8,052                    | 0.07%            |
| 100           | Campbell Soup Co.                             | 5,038                    | 0.04%            |
| 250           | Canadian Pacific Railway Ltd.                 | 18,715                   | 0.16%            |
| 287           | Capital One Financial Corp.                   | 30,370                   | 0.26%            |
| 46            | Carlisle Cos., Inc.                           | 13,600                   | 0.12%            |
| 84            | Carrier Global Corp.                          | 3,286                    | 0.03%            |
| 37            | Caterpillar, Inc.                             | 6,834                    | 0.06%            |
| 387           | CBRE Group, Inc., Class A                     | 30,558                   | 0.27%            |
| 112           | Centene Corp.                                 | 10,051                   | 0.09%            |
| 346           | ChampionX Corp.                               | 7,546                    | 0.07%            |
| 626           | ChargePoint Holdings, Inc.                    | 10,185                   | 0.09%            |
| 657           | Charles Schwab Corp. (The)                    | 46,614                   | 0.40%            |
| 29            | Chart Industries, Inc.                        | 5,622                    | 0.05%            |
| 110           | Charter Communications, Inc., Class A         | 45,389                   | 0.39%            |
| 21            | Chemed Corp.                                  | 10,000                   | 0.09%            |
| 94            | Chevron Corp.                                 | 14,858                   | 0.13%            |
| 44            | Chubb Ltd.                                    | 8,318                    | 0.07%            |
| 147           | Ciena Corp.                                   | 7,459                    | 0.06%            |
| 47            | Cigna Corp.                                   | 13,322                   | 0.12%            |
| 86            | Cirrus Logic, Inc.                            | 6,595                    | 0.06%            |
| 875           | Citigroup, Inc.                               | 42,709                   | 0.37%            |
| 172           | Citizens Financial Group, Inc.                | 6,309                    | 0.05%            |
| 18            | Citrix Systems, Inc.                          | 1,850                    | 0.02%            |
| 267           | Cleveland-Cliffs, Inc.                        | 4,611                    | 0.04%            |
| 27            | CME Group, Inc.                               | 5,281                    | 0.05%            |
| 482           | CNX Resources Corp.                           | 8,517                    | 0.07%            |
| 299           | Coca-Cola Co. (The)                           | 18,451                   | 0.16%            |
| 156           | Cognex Corp.                                  | 6,569                    | 0.06%            |
| 52            | Cognizant Technology Solutions Corp., Class A | 3,285                    | 0.03%            |
| 273           | Colgate-Palmolive Co.                         | 21,351                   | 0.19%            |
| 1,176         | Comcast Corp., Class A                        | 42,559                   | 0.37%            |
| 200           | Commercial Metals Co.                         | 8,102                    | 0.07%            |
| 98            | CommVault Systems, Inc.                       | 5,320                    | 0.05%            |
| 56            | Concentrix Corp.                              | 7,044                    | 0.06%            |
| 406           | ConocoPhillips                                | 44,437                   | 0.39%            |
| 107           | Consolidated Edison, Inc.                     | 10,458                   | 0.09%            |
| 10            | Cooper Cos., Inc. (The)                       | 2,874                    | 0.02%            |
| 49            | Corning, Inc.                                 | 1,682                    | 0.01%            |
| 513           | Corporate Office Properties Trust             | 13,256                   | 0.12%            |
| 10            | Costco Wholesale Corp.                        | 5,221                    | 0.05%            |
| 288           | CRISPR Therapeutics AG                        | 18,746                   | 0.16%            |
| 51            | Crocs, Inc.                                   | 3,759                    | 0.03%            |
| 47            | Crown Castle, Inc.                            | 8,029                    | 0.07%            |
| 248           | CSX Corp.                                     | 7,849                    | 0.07%            |
| 53            | Cummins, Inc.                                 | 11,415                   | 0.10%            |
| 58            | CVS Health Corp.                              | 5,693                    | 0.05%            |
| 442           | Dana, Inc.                                    | 6,838                    | 0.06%            |
| 42            | Danaher Corp.                                 | 11,336                   | 0.10%            |
| 272           | Darling Ingredients, Inc.                     | 20,688                   | 0.18%            |
| 36            | Deckers Outdoor Corp.                         | 11,577                   | 0.10%            |
| 52            | Deere & Co.                                   | 18,993                   | 0.16%            |
| 212           | Delta Air Lines, Inc.                         | 6,587                    | 0.06%            |
| 31            | DexCom, Inc.                                  | 2,549                    | 0.02%            |
| 117           | Diamondback Energy, Inc.                      | 15,594                   | 0.14%            |
| 18            | Digital Realty Trust, Inc.                    | 2,225                    | 0.02%            |
| 78            | Dorman Products, Inc.                         | 7,071                    | 0.06%            |
| 341           | Douglas Emmett, Inc.                          | 6,656                    | 0.06%            |
| 932           | Doximity, Inc., Class A                       | 30,933                   | 0.27%            |
| 40            | DR Horton, Inc.                               | 2,846                    | 0.02%            |
| 42            | DTE Energy Co.                                | 5,474                    | 0.05%            |
| 38            | DuPont de Nemours, Inc.                       | 2,114                    | 0.02%            |
| 466           | Easterly Government Properties, Inc.          | 8,365                    | 0.07%            |
| 38            | Eaton Corp. PLC                               | 5,192                    | 0.05%            |
| 770           | eBay, Inc.                                    | 33,980                   | 0.30%            |
| 186           | Edison International                          | 12,605                   | 0.11%            |
| 71            | Edwards Lifesciences Corp.                    | 6,397                    | 0.06%            |
| 124           | Electronic Arts, Inc.                         | 15,732                   | 0.14%            |
| 34            | Elevance Health, Inc.                         | 16,494                   | 0.14%            |
| 36            | Eli Lilly & Co.                               | 10,844                   | 0.09%            |
| 42            | Emerson Electric Co.                          | 3,433                    | 0.03%            |
| 79            | Encompass Health Corp.                        | 3,837                    | 0.03%            |
| 39            | Enhabit, Inc.                                 | 647                      | 0.01%            |
| 124           | Enphase Energy, Inc.                          | 35,519                   | 0.31%            |
| 460           | EOG Resources, Inc.                           | 55,798                   | 0.48%            |

**Natixis Sustainable Future 2040 Fund**  
Investments as of August 31, 2022 (Unaudited)

| <u>Shares</u> | <u>Security Description</u>                               | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|---|--------------------------|------------------|
| 208           | EQT Corp.   | 9,942                    | 0.09%            |
| 129           | Equifax, Inc.   | 24,349                   | 0.21%            |
| 5             | Equinix, Inc.   | 3,287                    | 0.03%            |
| 68            | Equity Residential  | 4,976                    | 0.04%            |
| 184           | Essential Utilities, Inc.                                 | 9,044                    | 0.08%            |
| 32            | Essex Property Trust, Inc.                                | 8,482                    | 0.07%            |
| 184           | Etsy, Inc.  | 19,432                   | 0.17%            |
| 199           | Eversource Energy   | 17,848                   | 0.16%            |
| 49            | Expedia Group, Inc.                                       | 5,030                    | 0.04%            |
| 213           | Expeditors International of Washington, Inc.              | 21,916                   | 0.19%            |
| 112           | Exponent, Inc.  | 10,512                   | 0.09%            |
| 206           | Exxon Mobil Corp.   | 19,692                   | 0.17%            |
| 69            | FactSet Research Systems, Inc.                            | 29,900                   | 0.26%            |
| 20            | Fair Isaac Corp.  | 8,988                    | 0.08%            |
| 15            | FedEx Corp.   | 3,162                    | 0.03%            |
| 66            | Fifth Third Bancorp                                       | 2,254                    | 0.02%            |
| 144           | First American Financial Corp.                            | 7,704                    | 0.07%            |
| 70            | First Solar, Inc.   | 8,928                    | 0.08%            |
| 392           | Fiserv, Inc.  | 39,666                   | 0.34%            |
| 55            | Five Below, Inc.  | 7,033                    | 0.06%            |
| 1,310         | Fluence Energy, Inc.                                      | 26,134                   | 0.23%            |
| 1,521         | FNB Corp.   | 18,130                   | 0.16%            |
| 90            | Fortinet, Inc.  | 4,382                    | 0.04%            |
| 1,061         | Fulton Financial Corp.                                    | 17,220                   | 0.15%            |
| 96            | GameStop Corp., Class A                                   | 2,749                    | 0.02%            |
| 105           | Gartner, Inc.   | 29,959                   | 0.26%            |
| 57            | GATX Corp.  | 5,507                    | 0.05%            |
| 251           | General Electric Co.                                      | 18,433                   | 0.16%            |
| 71            | General Mills, Inc.                                       | 5,453                    | 0.05%            |
| 1,077         | General Motors Co.  | 41,152                   | 0.36%            |
| 55            | Genuine Parts Co.   | 8,581                    | 0.07%            |
| 43            | Gilead Sciences, Inc.                                     | 2,729                    | 0.02%            |
| 220           | Global Payments, Inc.                                     | 27,331                   | 0.24%            |
| 85            | Globus Medical, Inc., Class A                             | 5,031                    | 0.04%            |
| 99            | Goldman Sachs Group, Inc. (The)                           | 32,934                   | 0.29%            |
| 107           | Grand Canyon Education, Inc.                              | 8,708                    | 0.08%            |
| 168           | Green Dot Corp., Class A                                  | 3,409                    | 0.03%            |
| 81            | GXO Logistics, Inc.                                       | 3,595                    | 0.03%            |
| 97            | Haemonetics Corp.   | 7,278                    | 0.06%            |
| 161           | Hain Celestial Group, Inc. (The)                          | 3,262                    | 0.03%            |
| 178           | Halozyme Therapeutics, Inc.                               | 7,250                    | 0.06%            |
| 227           | Hannon Armstrong Sustainable Infrastructure Capital, Inc. | 8,971                    | 0.08%            |
| 90            | Hanover Insurance Group, Inc. (The)                       | 11,645                   | 0.10%            |
| 119           | HB Fuller Co.   | 7,718                    | 0.07%            |
| 180           | HCA Healthcare, Inc.                                      | 35,617                   | 0.31%            |
| 180           | Hewlett Packard Enterprise Co.                            | 2,448                    | 0.02%            |
| 136           | HF Sinclair Corp.   | 7,158                    | 0.06%            |
| 115           | Hilton Worldwide Holdings, Inc.                           | 14,646                   | 0.13%            |
| 34            | Hologic, Inc.   | 2,297                    | 0.02%            |
| 80            | Home Depot, Inc. (The)                                    | 23,074                   | 0.20%            |
| 41            | Honeywell International, Inc.                             | 7,763                    | 0.07%            |
| 67            | Hormel Foods Corp.  | 3,369                    | 0.03%            |
| 141           | Host Hotels & Resorts, Inc.                               | 2,506                    | 0.02%            |
| 109           | HP, Inc.  | 3,129                    | 0.03%            |
| 58            | Hubbell, Inc.   | 11,965                   | 0.10%            |
| 21            | Humana, Inc.  | 10,117                   | 0.09%            |
| 190           | Huntington Bancshares, Inc.                               | 2,546                    | 0.02%            |
| 82            | IDACORP, Inc.   | 8,958                    | 0.08%            |
| 30            | II-VI, Inc.   | 1,417                    | 0.01%            |
| 38            | Illinois Tool Works, Inc.                                 | 7,404                    | 0.06%            |
| 133           | Illumina, Inc.  | 26,818                   | 0.23%            |
| 80            | Ingredion, Inc.   | 6,966                    | 0.06%            |
| 87            | Innospec, Inc.  | 8,131                    | 0.07%            |
| 197           | Intel Corp.   | 6,288                    | 0.05%            |
| 282           | Intercontinental Exchange, Inc.                           | 28,440                   | 0.25%            |
| 286           | International Bancshares Corp.                            | 11,935                   | 0.10%            |
| 53            | International Business Machines Corp.                     | 6,808                    | 0.06%            |
| 66            | International Paper Co.                                   | 2,747                    | 0.02%            |
| 165           | Interpublic Group of Cos., Inc. (The)                     | 4,561                    | 0.04%            |
| 87            | Intuitive Surgical, Inc.                                  | 17,899                   | 0.16%            |
| 9             | IQVIA Holdings, Inc.                                      | 1,914                    | 0.02%            |
| 179           | Itron, Inc.   | 8,517                    | 0.07%            |
| 139           | ITT, Inc.   | 10,082                   | 0.09%            |
| 21            | J.M. Smucker Co. (The)                                    | 2,940                    | 0.03%            |
| 94            | Jack in the Box, Inc.                                     | 7,507                    | 0.07%            |

**Natixis Sustainable Future 2040 Fund**  
Investments as of August 31, 2022 (Unaudited)

| <u>Shares</u> | <u>Security Description</u>        | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|------------------------------------|--------------------------|------------------|
| 218           | Janus Henderson Group PLC          | 5,101                    | 0.04%            |
| 59            | Jazz Pharmaceuticals PLC           | 9,158                    | 0.08%            |
| 654           | JetBlue Airways Corp.              | 5,095                    | 0.04%            |
| 117           | Johnson & Johnson                  | 18,877                   | 0.16%            |
| 46            | Johnson Controls International PLC | 2,490                    | 0.02%            |
| 59            | Jones Lang LaSalle, Inc.           | 10,207                   | 0.09%            |
| 67            | JPMorgan Chase & Co.               | 7,620                    | 0.07%            |
| 253           | KB Home                            | 7,248                    | 0.06%            |
| 36            | Kellogg Co.                        | 2,619                    | 0.02%            |
| 49            | Keurig Dr Pepper, Inc.             | 1,868                    | 0.02%            |
| 300           | KeyCorp                            | 5,307                    | 0.05%            |
| 13            | Keysight Technologies, Inc.        | 2,131                    | 0.02%            |
| 151           | Kilroy Realty Corp.                | 7,364                    | 0.06%            |
| 83            | Kimberly-Clark Corp.               | 10,584                   | 0.09%            |
| 172           | Kinder Morgan, Inc.                | 3,151                    | 0.03%            |
| 797           | KKR & Co., Inc.                    | 40,296                   | 0.35%            |
| 122           | Kohl's Corp.                       | 3,467                    | 0.03%            |
| 113           | Korn Ferry                         | 6,884                    | 0.06%            |
| 162           | Kroger Co. (The)                   | 7,766                    | 0.07%            |
| 8             | L3Harris Technologies, Inc.        | 1,826                    | 0.02%            |
| 194           | Lattice Semiconductor Corp.        | 10,457                   | 0.09%            |
| 269           | LeMaitre Vascular, Inc.            | 13,283                   | 0.12%            |
| 44            | Lennox International, Inc.         | 10,565                   | 0.09%            |
| 29            | Linde PLC                          | 8,203                    | 0.07%            |
| 28            | Lithia Motors, Inc.                | 7,432                    | 0.06%            |
| 33            | Littelfuse, Inc.                   | 7,828                    | 0.07%            |
| 15            | Lockheed Martin Corp.              | 6,302                    | 0.05%            |
| 83            | Louisiana-Pacific Corp.            | 4,501                    | 0.04%            |
| 54            | Lowe's Cos., Inc.                  | 10,484                   | 0.09%            |
| 206           | Lumen Technologies, Inc.           | 2,052                    | 0.02%            |
| 81            | Lumentum Holdings, Inc.            | 6,768                    | 0.06%            |
| 20            | M&T Bank Corp.                     | 3,636                    | 0.03%            |
| 297           | Macy's, Inc.                       | 5,144                    | 0.04%            |
| 66            | ManpowerGroup, Inc.                | 4,839                    | 0.04%            |
| 164           | Marathon Oil Corp.                 | 4,197                    | 0.04%            |
| 70            | Marsh & McLennan Cos., Inc.        | 11,296                   | 0.10%            |
| 436           | Masco Corp.                        | 22,179                   | 0.19%            |
| 111           | Mastercard, Inc., Class A          | 36,005                   | 0.31%            |
| 430           | Mattel, Inc.                       | 9,512                    | 0.08%            |
| 18            | McCormick & Co., Inc.              | 1,513                    | 0.01%            |
| 32            | McDonald's Corp.                   | 8,073                    | 0.07%            |
| 237           | Merck & Co., Inc.                  | 20,230                   | 0.18%            |
| 98            | Meritage Homes Corp.               | 7,678                    | 0.07%            |
| 622           | Meta Platforms, Inc., Class A      | 101,342                  | 0.88%            |
| 1,358         | MGIC Investment Corp.              | 19,406                   | 0.17%            |
| 69            | Micron Technology, Inc.            | 3,901                    | 0.03%            |
| 305           | Microsoft Corp.                    | 79,748                   | 0.69%            |
| 101           | Minerals Technologies, Inc.        | 5,884                    | 0.05%            |
| 39            | Moderna, Inc.                      | 5,159                    | 0.04%            |
| 756           | Monster Beverage Corp.             | 67,155                   | 0.58%            |
| 97            | Moody's Corp.                      | 27,598                   | 0.24%            |
| 68            | Moog, Inc., Class A                | 5,099                    | 0.04%            |
| 100           | Morgan Stanley                     | 8,522                    | 0.07%            |
| 195           | Mr. Cooper Group, Inc.             | 8,249                    | 0.07%            |
| 62            | MSA Safety, Inc.                   | 7,369                    | 0.06%            |
| 56            | MSCI, Inc.                         | 25,157                   | 0.22%            |
| 468           | Netflix, Inc.                      | 104,626                  | 0.91%            |
| 77            | Neurocrine Biosciences, Inc.       | 8,057                    | 0.07%            |
| 272           | New Jersey Resources Corp.         | 12,006                   | 0.10%            |
| 148           | New York Times Co. (The), Class A  | 4,513                    | 0.04%            |
| 58            | Newmont Corp.                      | 2,399                    | 0.02%            |
| 193           | News Corp., Class A                | 3,266                    | 0.03%            |
| 129           | News Corp., Class B                | 2,224                    | 0.02%            |
| 150           | NextEra Energy Partners LP         | 12,313                   | 0.11%            |
| 136           | NextEra Energy, Inc.               | 11,568                   | 0.10%            |
| 206           | NIKE, Inc., Class B                | 21,929                   | 0.19%            |
| 99            | Norfolk Southern Corp.             | 24,070                   | 0.21%            |
| 27            | Northern Trust Corp.               | 2,567                    | 0.02%            |
| 8             | Northrop Grumman Corp.             | 3,824                    | 0.03%            |
| 117           | NortonLifeLock, Inc.               | 2,643                    | 0.02%            |
| 469           | Novartis AG, Sponsored ADR         | 37,764                   | 0.33%            |
| 173           | Novo Nordisk A/S, Sponsored ADR    | 18,355                   | 0.16%            |
| 17            | Nucor Corp.                        | 2,260                    | 0.02%            |
| 624           | NVIDIA Corp.                       | 94,187                   | 0.82%            |
| 36            | Occidental Petroleum Corp.         | 2,556                    | 0.02%            |
| 85            | Omnicom Group, Inc.                | 5,687                    | 0.05%            |

**Natixis Sustainable Future 2040 Fund**  
Investments as of August 31, 2022 (Unaudited)

| <u>Shares</u> | <u>Security Description</u>              | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|--|--------------------------|------------------|
| 92            | ONE Gas, Inc.                            | 7,201                    | 0.06%            |
| 1,281         | Oracle Corp.                             | 94,986                   | 0.83%            |
| 114           | Oshkosh Corp.                            | 9,093                    | 0.08%            |
| 138           | Owens Corning                            | 11,279                   | 0.10%            |
| 207           | PACCAR, Inc.                             | 18,115                   | 0.16%            |
| 71            | Paramount Global, Class B                | 1,661                    | 0.01%            |
| 119           | Parker-Hannifin Corp.                    | 31,535                   | 0.27%            |
| 24            | Paychex, Inc.                            | 2,960                    | 0.03%            |
| 45            | Paylocity Holding Corp.                  | 10,845                   | 0.09%            |
| 313           | PayPal Holdings, Inc.                    | 29,247                   | 0.25%            |
| 43            | Penumbra, Inc.                           | 7,059                    | 0.06%            |
| 74            | PepsiCo, Inc.                            | 12,748                   | 0.11%            |
| 60            | Perficient, Inc.                         | 4,686                    | 0.04%            |
| 19            | PerkinElmer, Inc.                        | 2,566                    | 0.02%            |
| 133           | Perrigo Co. PLC                          | 4,977                    | 0.04%            |
| 262           | Pfizer, Inc.                             | 11,850                   | 0.10%            |
| 1,548         | Pinterest, Inc., Class A                 | 35,666                   | 0.31%            |
| 1,009         | Plug Power, Inc.                         | 28,292                   | 0.25%            |
| 44            | PNC Financial Services Group, Inc. (The) | 6,952                    | 0.06%            |
| 135           | Procter & Gamble Co. (The)               | 18,622                   | 0.16%            |
| 84            | ProLogis, Inc.                           | 10,459                   | 0.09%            |
| 325           | Prudential Financial, Inc.               | 31,119                   | 0.27%            |
| 475           | PulteGroup, Inc.                         | 19,313                   | 0.17%            |
| 256           | QUALCOMM, Inc.                           | 33,861                   | 0.29%            |
| 63            | Qualys, Inc.                             | 9,570                    | 0.08%            |
| 22            | Quest Diagnostics, Inc.                  | 2,757                    | 0.02%            |
| 236           | Range Resources Corp.                    | 7,755                    | 0.07%            |
| 131           | Raytheon Technologies Corp.              | 11,757                   | 0.10%            |
| 90            | Regeneron Pharmaceuticals, Inc.          | 52,295                   | 0.45%            |
| 331           | Regions Financial Corp.                  | 7,173                    | 0.06%            |
| 235           | Reinsurance Group of America, Inc.       | 29,460                   | 0.26%            |
| 58            | Reliance Steel & Aluminum Co.            | 10,903                   | 0.09%            |
| 48            | Repligen Corp.                           | 10,530                   | 0.09%            |
| 13            | ResMed, Inc.                             | 2,859                    | 0.02%            |
| 699           | Roche Holding AG, Sponsored ADR          | 28,268                   | 0.25%            |
| 57            | Rockwell Automation, Inc.                | 13,506                   | 0.12%            |
| 87            | Ryder System, Inc.                       | 6,650                    | 0.06%            |
| 62            | S&P Global, Inc.                         | 21,835                   | 0.19%            |
| 505           | Salesforce, Inc.                         | 78,841                   | 0.68%            |
| 117           | Schlumberger NV                          | 4,464                    | 0.04%            |
| 420           | SEI Investments Co.                      | 22,974                   | 0.20%            |
| 216           | Select Medical Holdings Corp.            | 5,538                    | 0.05%            |
| 159           | Selective Insurance Group, Inc.          | 12,628                   | 0.11%            |
| 155           | Service Corp. International              | 9,565                    | 0.08%            |
| 28            | ServiceNow, Inc.                         | 12,169                   | 0.11%            |
| 709           | Shoals Technologies Group, Inc., Class A | 18,696                   | 0.16%            |
| 39            | Shockwave Medical, Inc.                  | 11,578                   | 0.10%            |
| 450           | Shopify, Inc., Class A                   | 14,242                   | 0.12%            |
| 10            | Signature Bank                           | 1,744                    | 0.02%            |
| 59            | Silicon Laboratories, Inc.               | 7,394                    | 0.06%            |
| 198           | Sonoco Products Co.                      | 12,478                   | 0.11%            |
| 914           | Southwestern Energy Co.                  | 6,846                    | 0.06%            |
| 224           | SpartanNash Co.                          | 6,816                    | 0.06%            |
| 304           | Sprouts Farmers Market, Inc.             | 8,786                    | 0.08%            |
| 74            | SPS Commerce, Inc.                       | 9,037                    | 0.08%            |
| 391           | Starbucks Corp.                          | 32,871                   | 0.29%            |
| 532           | State Street Corp.                       | 36,362                   | 0.32%            |
| 138           | Steel Dynamics, Inc.                     | 11,139                   | 0.10%            |
| 58            | Stepan Co.                               | 6,045                    | 0.05%            |
| 10            | STERIS PLC                               | 2,014                    | 0.02%            |
| 15            | Stryker Corp.                            | 3,078                    | 0.03%            |
| 563           | Sunnova Energy International, Inc.       | 14,199                   | 0.12%            |
| 891           | Sunrun, Inc.                             | 29,430                   | 0.26%            |
| 8             | SVB Financial Group                      | 3,252                    | 0.03%            |
| 37            | Synaptics, Inc.                          | 4,278                    | 0.04%            |
| 70            | Sysco Corp.                              | 5,755                    | 0.05%            |
| 31            | T-Mobile US, Inc.                        | 4,463                    | 0.04%            |
| 176           | Take-Two Interactive Software, Inc.      | 21,571                   | 0.19%            |
| 57            | Target Corp.                             | 9,139                    | 0.08%            |
| 341           | Taylor Morrison Home Corp.               | 8,563                    | 0.07%            |
| 75            | TE Connectivity Ltd.                     | 9,466                    | 0.08%            |
| 9             | Teleflex, Inc.                           | 2,036                    | 0.02%            |
| 116           | Tenet Healthcare Corp.                   | 6,554                    | 0.06%            |
| 136           | Terex Corp.                              | 4,518                    | 0.04%            |
| 330           | Tesla, Inc.                              | 90,951                   | 0.79%            |
| 76            | Tetra Tech, Inc.                         | 10,322                   | 0.09%            |

**Natixis Sustainable Future 2040 Fund**  
Investments as of August 31, 2022 (Unaudited)

| <u>Shares</u> | <u>Security Description</u>          | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|--------------------------------------|--------------------------|------------------|
| 45            | Texas Instruments, Inc.              | 7,434                    | 0.06%            |
| 17            | Thermo Fisher Scientific, Inc.       | 9,270                    | 0.08%            |
| 63            | Thor Industries, Inc.                | 5,104                    | 0.04%            |
| 74            | TJX Cos., Inc. (The)                 | 4,614                    | 0.04%            |
| 121           | Toro Co. (The)                       | 10,035                   | 0.09%            |
| 10            | Tractor Supply Co.                   | 1,852                    | 0.02%            |
| 204           | Travel & Leisure Co.                 | 8,650                    | 0.08%            |
| 37            | Travelers Cos., Inc. (The)           | 5,981                    | 0.05%            |
| 88            | Trex Co., Inc.                       | 4,118                    | 0.04%            |
| 320           | Truist Financial Corp.               | 14,989                   | 0.13%            |
| 442           | Trustmark Corp.                      | 13,941                   | 0.12%            |
| 304           | Twitter, Inc.                        | 11,780                   | 0.10%            |
| 148           | U.S. Bancorp                         | 6,750                    | 0.06%            |
| 529           | Uber Technologies, Inc.              | 15,214                   | 0.13%            |
| 5             | Ulta Beauty, Inc.                    | 2,099                    | 0.02%            |
| 1,762         | Under Armour, Inc., Class A          | 14,836                   | 0.13%            |
| 100           | Union Pacific Corp.                  | 22,451                   | 0.19%            |
| 27            | United Parcel Service, Inc., Class B | 5,252                    | 0.05%            |
| 32            | UnitedHealth Group, Inc.             | 16,619                   | 0.14%            |
| 48            | Universal Display Corp.              | 5,363                    | 0.05%            |
| 36            | Valero Energy Corp.                  | 4,216                    | 0.04%            |
| 139           | Veeva Systems, Inc., Class A         | 27,705                   | 0.24%            |
| 46            | Ventas, Inc.                         | 2,202                    | 0.02%            |
| 13            | VeriSign, Inc.                       | 2,369                    | 0.02%            |
| 39            | Verisk Analytics, Inc.               | 7,299                    | 0.06%            |
| 101           | Verizon Communications, Inc.         | 4,223                    | 0.04%            |
| 44            | VF Corp.                             | 1,824                    | 0.02%            |
| 123           | Viad Corp.                           | 4,696                    | 0.04%            |
| 146           | VICI Properties, Inc.                | 4,817                    | 0.04%            |
| 44            | Virtus Investment Partners, Inc.     | 8,415                    | 0.07%            |
| 398           | Visa, Inc., Class A                  | 79,087                   | 0.69%            |
| 59            | Visteon Corp.                        | 7,070                    | 0.06%            |
| 90            | Walgreens Boots Alliance, Inc.       | 3,155                    | 0.03%            |
| 47            | Walmart, Inc.                        | 6,230                    | 0.05%            |
| 655           | Walt Disney Co. (The)                | 73,412                   | 0.64%            |
| 1,397         | Warner Bros Discovery, Inc.          | 18,496                   | 0.16%            |
| 104           | Waste Management, Inc.               | 17,579                   | 0.15%            |
| 7             | Waters Corp.                         | 2,090                    | 0.02%            |
| 269           | Webster Financial Corp.              | 12,656                   | 0.11%            |
| 26            | WEC Energy Group, Inc.               | 2,682                    | 0.02%            |
| 1,069         | Wells Fargo & Co.                    | 46,726                   | 0.41%            |
| 226           | Welltower, Inc.                      | 17,323                   | 0.15%            |
| 42            | WEX, Inc.                            | 6,479                    | 0.06%            |
| 147           | Weyerhaeuser Co.                     | 5,022                    | 0.04%            |
| 58            | Williams-Sonoma, Inc.                | 8,628                    | 0.07%            |
| 150           | Willis Towers Watson PLC             | 31,024                   | 0.27%            |
| 113           | Wintrust Financial Corp.             | 9,530                    | 0.08%            |
| 84            | Wolfspeed, Inc.                      | 9,531                    | 0.08%            |
| 294           | Workday, Inc., Class A               | 48,381                   | 0.42%            |
| 454           | Yum China Holdings, Inc.             | 22,750                   | 0.20%            |
| 143           | Yum! Brands, Inc.                    | 15,907                   | 0.14%            |
| 29            | Zoetis, Inc.                         | 4,539                    | 0.04%            |
|               | Total                                | 6,197,800                | 53.83%           |

| <u>Principal Amount</u> | <u>Security Description</u>                         | <u>Interest Rate</u> | <u>Maturity Date</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|-------------------------|---|----------------------|----------------------|--------------------------|------------------|
| <b>Bonds and Notes</b>  |   |                      |                      |                          |                  |
| 13,000                  | 3M Co.  | 3.050                | 4/15/2030            | 11,567                   | 0.10%            |
| 11,000                  | AbbVie, Inc.  | 3.600                | 5/14/2025            | 10,798                   | 0.09%            |
| 10,000                  | Alexandria Real Estate Equities, Inc.               | 3.800                | 4/15/2026            | 9,751                    | 0.08%            |
| 8,000                   | Amazon.com, Inc.                                    | 3.875                | 8/22/2037            | 7,507                    | 0.07%            |
| 11,000                  | American Express Co.                                | 3.700                | 8/3/2023             | 10,985                   | 0.10%            |
| 9,000                   | Apple, Inc.   | 2.500                | 2/9/2025             | 8,763                    | 0.08%            |
| 4,000                   | Ares Capital Corp.                                  | 3.250                | 7/15/2025            | 3,751                    | 0.03%            |
| 3,000                   | AT&T, Inc.  | 3.650                | 6/1/2051             | 2,296                    | 0.02%            |
| 2,000                   | Athene Holding Ltd.                                 | 6.150                | 4/3/2030             | 2,018                    | 0.02%            |
| 10,000                  | Bank of America Corp., MTN                          | 3.248                | 10/21/2027           | 9,435                    | 0.08%            |
| 8,000                   | Bank of New York Mellon Corp. (The), Series 12, MTN | 3.650                | 2/4/2024             | 7,994                    | 0.07%            |
| 4,000                   | Bank of Nova Scotia (The)                           | 3.400                | 2/11/2024            | 3,965                    | 0.03%            |
| 4,000                   | Biogen, Inc.  | 2.250                | 5/1/2030             | 3,268                    | 0.03%            |
| 10,000                  | BlackRock, Inc.                                     | 2.400                | 4/30/2030            | 8,784                    | 0.08%            |
| 4,000                   | Boston Properties LP                                | 2.750                | 10/1/2026            | 3,724                    | 0.03%            |
| 9,000                   | Bristol-Myers Squibb Co.                            | 3.400                | 7/26/2029            | 8,588                    | 0.07%            |
| 2,000                   | Broadcom, Inc.                                      | 3.137                | 11/15/2035           | 1,515                    | 0.01%            |
| 7,000                   | Broadcom, Inc.                                      | 4.926                | 5/15/2037            | 6,236                    | 0.05%            |



**Natixis Sustainable Future 2040 Fund**  
Investments as of August 31, 2022 (Unaudited)

| <u>Principal Amount</u> | <u>Security Description</u>  | <u>Interest Rate</u> | <u>Maturity Date</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|-------------------------|--|----------------------|----------------------|--------------------------|------------------|
| 10,000                  | Canadian Imperial Bank of Commerce   | 1.250                | 6/22/2026            | 8,935                    | 0.08%            |
| 5,000                   | CHRISTUS Health, Series C  | 4.341                | 7/1/2028             | 4,968                    | 0.04%            |
| 8,000                   | Cigna Corp.  | 3.750                | 7/15/2023            | 7,999                    | 0.07%            |
| 7,000                   | Citigroup, Inc.  | 4.600                | 3/9/2026             | 6,983                    | 0.06%            |
| 11,000                  | Coca-Cola Co. (The)  | 1.450                | 6/1/2027             | 9,935                    | 0.09%            |
| 11,000                  | CSX Corp.  | 2.600                | 11/1/2026            | 10,415                   | 0.09%            |
| 5,000                   | CVS Health Corp.   | 4.300                | 3/25/2028            | 4,943                    | 0.04%            |
| 4,000                   | DH Europe Finance II S.a.r.l.  | 2.200                | 11/15/2024           | 3,848                    | 0.03%            |
| 9,000                   | Duke Energy Corp.  | 3.750                | 4/15/2024            | 8,957                    | 0.08%            |
| 7,000                   | Elevance Health, Inc.  | 4.101                | 3/1/2028             | 6,859                    | 0.06%            |
| 4,000                   | Emerson Electric Co.   | 2.000                | 12/21/2028           | 3,570                    | 0.03%            |
| 10,000                  | Entergy Corp.  | 0.900                | 9/15/2025            | 8,978                    | 0.08%            |
| 8,000                   | Equinor ASA  | 3.625                | 4/6/2040             | 7,025                    | 0.06%            |
| 6,000                   | Essential Utilities, Inc.  | 4.276                | 5/1/2049             | 5,173                    | 0.05%            |
| 6,000                   | Essex Portfolio LP   | 3.000                | 1/15/2030            | 5,251                    | 0.05%            |
| 8,000                   | Exelon Corp.   | 4.050                | 4/15/2030            | 7,694                    | 0.07%            |
| 10,000                  | Exxon Mobil Corp.  | 2.992                | 3/19/2025            | 9,783                    | 0.09%            |
| 15,000                  | Federal National Mortgage Association                                      | 6.625                | 11/15/2030           | 18,356                   | 0.16%            |
| 8,518                   | FHLMC  | 2.500                | 12/1/2051            | 7,612                    | 0.07%            |
| 23,065                  | FHLMC  | 2.500                | 2/1/2052             | 20,613                   | 0.18%            |
| 11,813                  | FHLMC  | 2.500                | 5/1/2052             | 10,557                   | 0.09%            |
| 312                     | FHLMC  | 3.000                | 6/1/2049             | 290                      | 0.00%            |
| 17,579                  | FHLMC  | 3.000                | 4/1/2052             | 16,281                   | 0.14%            |
| 9,825                   | FHLMC  | 3.000                | 5/1/2052             | 9,101                    | 0.08%            |
| 25,495                  | FHLMC  | 3.500                | 5/1/2052             | 24,315                   | 0.21%            |
| 1,980                   | FHLMC  | 4.000                | 7/1/2052             | 1,935                    | 0.02%            |
| 4,000                   | Fidelity National Financial, Inc.  | 3.400                | 6/15/2030            | 3,462                    | 0.03%            |
| 1,616                   | FNMA   | 2.000                | 9/1/2050             | 1,395                    | 0.01%            |
| 5,485                   | FNMA   | 2.000                | 7/1/2051             | 4,731                    | 0.04%            |
| 18,485                  | FNMA   | 2.000                | 8/1/2051             | 15,918                   | 0.14%            |
| 2,829                   | FNMA   | 2.000                | 10/1/2051            | 2,437                    | 0.02%            |
| 1,422                   | FNMA   | 2.500                | 8/1/2050             | 1,274                    | 0.01%            |
| 9,106                   | FNMA   | 2.500                | 2/1/2051             | 8,159                    | 0.07%            |
| 10,626                  | FNMA   | 2.500                | 8/1/2051             | 9,505                    | 0.08%            |
| 5,423                   | FNMA   | 2.500                | 9/1/2051             | 4,850                    | 0.04%            |
| 1,304                   | FNMA   | 3.000                | 4/1/2034             | 1,266                    | 0.01%            |
| 2,244                   | FNMA   | 3.000                | 12/1/2049            | 2,084                    | 0.02%            |
| 2,543                   | FNMA   | 3.000                | 5/1/2050             | 2,364                    | 0.02%            |
| 11,847                  | FNMA   | 3.000                | 5/1/2051             | 10,998                   | 0.10%            |
| 11,729                  | FNMA   | 3.000                | 4/1/2052             | 10,868                   | 0.09%            |
| 351                     | FNMA   | 3.500                | 4/1/2049             | 338                      | 0.00%            |
| 1,758                   | FNMA   | 3.500                | 6/1/2049             | 1,687                    | 0.01%            |
| 602                     | FNMA   | 3.500                | 8/1/2049             | 580                      | 0.01%            |
| 7,775                   | FNMA   | 3.500                | 4/1/2052             | 7,416                    | 0.06%            |
| 11,769                  | FNMA   | 3.500                | 5/1/2052             | 11,225                   | 0.10%            |
| 140                     | FNMA   | 4.000                | 6/1/2049             | 139                      | 0.00%            |
| 436                     | FNMA   | 4.000                | 3/1/2050             | 429                      | 0.00%            |
| 545                     | FNMA   | 4.500                | 5/1/2049             | 548                      | 0.00%            |
| 133                     | FNMA   | 4.500                | 6/1/2049             | 134                      | 0.00%            |
| 5,000                   | Fortune Brands Home & Security, Inc.                                       | 4.000                | 3/25/2032            | 4,433                    | 0.04%            |
| 9,000                   | General Mills, Inc.  | 4.000                | 4/17/2025            | 8,971                    | 0.08%            |
| 7,000                   | General Motors Financial Co., Inc.   | 4.350                | 1/17/2027            | 6,759                    | 0.06%            |
| 9,000                   | Goldman Sachs Group, Inc. (The)  | 3.750                | 5/22/2025            | 8,840                    | 0.08%            |
| 8,000                   | Intel Corp.  | 2.450                | 11/15/2029           | 7,022                    | 0.06%            |
| 12,000                  | Intercontinental Exchange, Inc.  | 3.000                | 6/15/2050            | 8,751                    | 0.08%            |
| 9,000                   | International Business Machines Corp.                                      | 4.000                | 6/20/2042            | 7,770                    | 0.07%            |
| 9,000                   | JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter)  | 3.220                | 3/1/2025             | 8,826                    | 0.08%            |
| 4,000                   | Kaiser Foundation Hospitals  | 3.150                | 5/1/2027             | 3,860                    | 0.03%            |
| 8,000                   | KeyCorp, MTN   | 2.550                | 10/1/2029            | 6,843                    | 0.06%            |
| 4,000                   | Lear Corp.   | 4.250                | 5/15/2029            | 3,688                    | 0.03%            |
| 6,000                   | LYB International Finance BV   | 5.250                | 7/15/2043            | 5,595                    | 0.05%            |
| 4,000                   | Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter) | 3.763                | 11/28/2028           | 3,757                    | 0.03%            |
| 7,000                   | Manulife Financial Corp.   | 3.703                | 3/16/2032            | 6,432                    | 0.06%            |
| 4,000                   | Mondelez International, Inc.   | 2.750                | 4/13/2030            | 3,533                    | 0.03%            |
| 4,000                   | Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN  | 4.431                | 1/23/2030            | 3,897                    | 0.03%            |
| 5,000                   | Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN  | 1.512                | 7/20/2027            | 4,427                    | 0.04%            |
| 12,000                  | NextEra Energy Capital Holdings, Inc.                                      | 2.250                | 6/1/2030             | 10,115                   | 0.09%            |
| 10,000                  | NiSource, Inc.   | 0.950                | 8/15/2025            | 9,096                    | 0.08%            |
| 8,000                   | NVIDIA Corp.   | 2.850                | 4/1/2030             | 7,218                    | 0.06%            |
| 5,000                   | Oaktree Specialty Lending Corp.  | 2.700                | 1/15/2027            | 4,407                    | 0.04%            |
| 7,000                   | Oracle Corp.   | 2.950                | 5/15/2025            | 6,710                    | 0.06%            |
| 12,000                  | Owens Corning  | 3.950                | 8/15/2029            | 11,257                   | 0.10%            |
| 4,000                   | Pacific Gas & Electric Co.   | 4.550                | 7/1/2030             | 3,557                    | 0.03%            |

**Natixis Sustainable Future 2040 Fund**  
Investments as of August 31, 2022 (Unaudited)

| <u>Principal Amount</u>        | <u>Security Description</u>   | <u>Interest Rate</u> | <u>Maturity Date</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|--------------------------------|---|----------------------|----------------------|--------------------------|------------------|
| 12,000                         | PepsiCo, Inc.   | 2.750                | 3/19/2030            | 10,971                   | 0.10%            |
| 8,000                          | Piedmont Operating Partnership LP                                     | 3.150                | 8/15/2030            | 6,578                    | 0.06%            |
| 11,000                         | PNC Financial Services Group, Inc. (The)                              | 2.600                | 7/23/2026            | 10,386                   | 0.09%            |
| 4,000                          | Prologis LP   | 1.250                | 10/15/2030           | 3,195                    | 0.03%            |
| 10,000                         | QUALCOMM, Inc.  | 1.650                | 5/20/2032            | 8,021                    | 0.07%            |
| 4,000                          | Quest Diagnostics, Inc.   | 2.950                | 6/30/2030            | 3,534                    | 0.03%            |
| 4,000                          | Realty Income Corp.   | 3.400                | 1/15/2028            | 3,752                    | 0.03%            |
| 4,000                          | Republic Services, Inc.   | 1.450                | 2/15/2031            | 3,152                    | 0.03%            |
| 4,000                          | Royal Bank of Canada, GMTN  | 2.550                | 7/16/2024            | 3,893                    | 0.03%            |
| 6,000                          | Santander Holdings USA, Inc.  | 3.500                | 6/7/2024             | 5,897                    | 0.05%            |
| 8,000                          | Shell International Finance BV  | 6.375                | 12/15/2038           | 9,305                    | 0.08%            |
| 3,000                          | Southern California Edison Co., Series C                              | 4.125                | 3/1/2048             | 2,495                    | 0.02%            |
| 2,000                          | Spirit Realty LP  | 2.700                | 2/15/2032            | 1,556                    | 0.01%            |
| 10,000                         | Starbucks Corp.   | 2.250                | 3/12/2030            | 8,483                    | 0.07%            |
| 7,000                          | State Street Corp.  | 2.400                | 1/24/2030            | 6,169                    | 0.05%            |
| 9,000                          | TJX Cos., Inc. (The)  | 1.150                | 5/15/2028            | 7,665                    | 0.07%            |
| 4,000                          | Toronto-Dominion Bank (The), GMTN                                     | 2.450                | 1/12/2032            | 3,333                    | 0.03%            |
| 6,000                          | Toyota Motor Credit Corp., MTN  | 2.150                | 2/13/2030            | 5,194                    | 0.05%            |
| 8,000                          | Truist Bank   | 3.200                | 4/1/2024             | 7,935                    | 0.07%            |
| 9,000                          | U.S. Treasury Bond  | 2.250                | 5/15/2041            | 7,339                    | 0.06%            |
| 9,000                          | U.S. Treasury Bond  | 2.500                | 5/15/2046            | 7,416                    | 0.06%            |
| 22,000                         | U.S. Treasury Bond  | 2.875                | 11/15/2046           | 19,499                   | 0.17%            |
| 21,000                         | U.S. Treasury Bond  | 3.000                | 5/15/2045            | 18,974                   | 0.16%            |
| 10,000                         | U.S. Treasury Bond  | 3.000                | 2/15/2048            | 9,159                    | 0.08%            |
| 18,000                         | U.S. Treasury Bond  | 3.000                | 2/15/2049            | 16,734                   | 0.15%            |
| 33,000                         | U.S. Treasury Note  | 0.375                | 11/30/2025           | 29,855                   | 0.26%            |
| 18,000                         | U.S. Treasury Note  | 2.125                | 12/31/2022           | 17,944                   | 0.16%            |
| 6,000                          | UnitedHealth Group, Inc.  | 5.800                | 3/15/2036            | 6,621                    | 0.06%            |
| 8,000                          | Verizon Communications, Inc., 3-month LIBOR + 1.100%                  | 4.005                | 5/15/2025            | 8,023                    | 0.07%            |
| 5,000                          | Viatis, Inc.  | 3.850                | 6/22/2040            | 3,474                    | 0.03%            |
| 11,000                         | Virginia Electric & Power Co., Series A                               | 3.150                | 1/15/2026            | 10,677                   | 0.09%            |
| 7,000                          | Vodafone Group PLC  | 6.150                | 2/27/2037            | 7,336                    | 0.06%            |
| 4,000                          | Waste Management, Inc.  | 2.950                | 6/1/2041             | 3,106                    | 0.03%            |
| 4,000                          | Welltower, Inc.   | 2.800                | 6/1/2031             | 3,371                    | 0.03%            |
| 8,000                          | Westpac Banking Corp.   | 2.350                | 2/19/2025            | 7,728                    | 0.07%            |
|                                | Total   |                      |                      | 897,662                  | 7.80%            |
| <b>Shares</b>                  | <b>Security Description</b>   |                      |                      | <b>Market Value (\$)</b> | <b>% of Fund</b> |
| <b>Exchange-Traded Funds</b>   |   |                      |                      |                          |                  |
| 12,940                         | iShares® ESG Aware MSCI EAFE ETF                                      |                      |                      | 802,927                  | 6.97%            |
| <b>Mutual Funds</b>            |   |                      |                      |                          |                  |
| 36,191                         | WCM Focused Emerging Markets Fund, Institutional Class                |                      |                      | 482,070                  | 4.19%            |
| 40,981                         | WCM Focused International Growth Fund, Institutional Class            |                      |                      | 794,625                  | 6.90%            |
|                                | Total   |                      |                      | 1,276,695                | 11.09%           |
| <b>Affiliated Mutual Funds</b> |   |                      |                      |                          |                  |
| 38,085                         | Loomis Sayles Inflation Protected Securities Fund, Class N            |                      |                      | 400,269                  | 3.48%            |
| 28,787                         | Loomis Sayles Limited Term Government and Agency Fund, Class N        |                      |                      | 312,047                  | 2.71%            |
| 53,157                         | Mirova Global Green Bond Fund, Class N                                |                      |                      | 456,086                  | 3.96%            |
| 77,988                         | Mirova International Sustainable Equity Fund, Class N                 |                      |                      | 800,932                  | 6.96%            |
|                                | Total   |                      |                      | 1,969,334                | 17.11%           |
| <b>Principal Amount</b>        | <b>Security Description</b>   | <b>Interest Rate</b> | <b>Maturity Date</b> | <b>Market Value (\$)</b> | <b>% of Fund</b> |
| <b>Short-Term Investments</b>  |   |                      |                      |                          |                  |
| 426,968                        | Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation | 0.650                | 9/1/2022             | 426,968                  | 3.71%            |
|                                | Total Investments   |                      |                      | 11,571,386               | 100.51%          |
|                                | Other assets less liabilities   |                      |                      | (58,680)                 | (0.51%)          |
|                                | Net Assets  |                      |                      | 11,512,706               | 100.00%          |

**Natixis Sustainable Future 2040 Fund**  
Investments as of August 31, 2022 (Unaudited)

*This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.*

*The portfolio is actively managed and holdings are subject to change. There is no guarantee the Fund continues to invest in the securities referenced.*

***Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.***

*Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.*

*This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.*

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