

Natixis Sustainable Future 2040 Fund
Investments as of June 30, 2021 (Unaudited)

| <u>Shares</u> | <u>Security Description</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|----------------------|---|--------------------------|------------------|
| Common Stocks | | | |
| 56 | Abbott Laboratories | 6,492 | 0.08% |
| 56 | AbbVie, Inc. | 6,308 | 0.08% |
| 62 | Accenture PLC, Class A | 18,277 | 0.23% |
| 32 | Activision Blizzard, Inc. | 3,054 | 0.04% |
| 24 | Acuity Brands, Inc. | 4,489 | 0.06% |
| 35 | Adobe, Inc. | 20,497 | 0.26% |
| 45 | Advanced Micro Devices, Inc. | 4,227 | 0.05% |
| 202 | AECOM | 12,791 | 0.16% |
| 74 | AES Corp. (The) | 1,929 | 0.02% |
| 27 | Aflac, Inc. | 1,449 | 0.02% |
| 76 | AGCO Corp. | 9,909 | 0.12% |
| 21 | Agilent Technologies, Inc. | 3,104 | 0.04% |
| 11 | Air Products & Chemicals, Inc. | 3,164 | 0.04% |
| 114 | Akamai Technologies, Inc. | 13,292 | 0.17% |
| 15 | Alaska Air Group, Inc. | 905 | 0.01% |
| 189 | Alibaba Group Holding Ltd., Sponsored ADR | 42,861 | 0.53% |
| 379 | Allscripts Healthcare Solutions, Inc. | 7,015 | 0.09% |
| 38 | Allstate Corp. (The) | 4,957 | 0.06% |
| 807 | Ally Financial, Inc. | 40,221 | 0.50% |
| 150 | Alnylam Pharmaceuticals, Inc. | 25,428 | 0.32% |
| 25 | Alphabet, Inc., Class A | 61,045 | 0.76% |
| 29 | Alphabet, Inc., Class C | 72,683 | 0.90% |
| 21 | Amazon.com, Inc. | 72,243 | 0.90% |
| 21 | Amedisys, Inc. | 5,144 | 0.06% |
| 147 | American Campus Communities, Inc. | 6,868 | 0.09% |
| 143 | American Eagle Outfitters, Inc. | 5,367 | 0.07% |
| 123 | American Electric Power Co., Inc. | 10,405 | 0.13% |
| 176 | American Express Co. | 29,080 | 0.36% |
| 457 | American International Group, Inc. | 21,753 | 0.27% |
| 46 | American Tower Corp. | 12,426 | 0.15% |
| 40 | American Water Works Co., Inc. | 6,165 | 0.08% |
| 13 | Ameriprise Financial, Inc. | 3,235 | 0.04% |
| 238 | Ameris Bancorp | 12,050 | 0.15% |
| 49 | Amgen, Inc. | 11,944 | 0.15% |
| 18 | Amphenol Corp., Class A | 1,231 | 0.02% |
| 22 | Analog Devices, Inc. | 3,788 | 0.05% |
| 34 | ANSYS, Inc. | 11,800 | 0.15% |
| 26 | Anthem, Inc. | 9,927 | 0.12% |
| 892 | APA Corp. | 19,294 | 0.24% |
| 35 | Applied Materials, Inc. | 4,984 | 0.06% |
| 10 | Aptiv PLC | 1,573 | 0.02% |
| 840 | Archrock, Inc. | 7,484 | 0.09% |
| 41 | Arista Networks, Inc. | 14,855 | 0.18% |
| 56 | Asbury Automotive Group, Inc. | 9,597 | 0.12% |
| 217 | AT&T, Inc. | 6,245 | 0.08% |
| 163 | Autodesk, Inc. | 47,580 | 0.59% |
| 144 | Automatic Data Processing, Inc. | 28,601 | 0.36% |
| 3 | AutoZone, Inc. | 4,477 | 0.06% |
| 113 | Avnet, Inc. | 4,529 | 0.06% |
| 35 | Axon Enterprise, Inc. | 6,188 | 0.08% |
| 103 | Baker Hughes Co. | 2,356 | 0.03% |
| 60 | Ball Corp. | 4,861 | 0.06% |
| 361 | Ballard Power Systems, Inc. | 6,541 | 0.08% |
| 217 | Bancorp, Inc. (The) | 4,993 | 0.06% |
| 226 | BancorpSouth Bank | 6,403 | 0.08% |
| 779 | Bank of America Corp. | 32,118 | 0.40% |
| 720 | Bank of New York Mellon Corp. (The) | 36,886 | 0.46% |
| 12 | Baxter International, Inc. | 966 | 0.01% |
| 9 | Becton Dickinson & Co. | 2,189 | 0.03% |
| 25 | Best Buy Co., Inc. | 2,875 | 0.04% |
| 22 | Bio-Techne Corp. | 9,906 | 0.12% |
| 15 | Biogen, Inc. | 5,194 | 0.06% |
| 120 | BioMarin Pharmaceutical, Inc. | 10,013 | 0.12% |
| 89 | BJ's Wholesale Club Holdings, Inc. | 4,235 | 0.05% |
| 50 | Blackbaud, Inc. | 3,829 | 0.05% |
| 10 | BlackRock, Inc. | 8,750 | 0.11% |
| 179 | Boeing Co. (The) | 42,881 | 0.53% |
| 12 | Booking Holdings, Inc. | 26,257 | 0.33% |
| 67 | Boot Barn Holdings, Inc. | 5,631 | 0.07% |
| 117 | Boral, Inc., Class A | 3,563 | 0.04% |
| 13 | BorgWarner, Inc. | 631 | 0.01% |
| 8 | Boston Properties, Inc. | 917 | 0.01% |
| 46 | Boston Scientific Corp. | 1,967 | 0.02% |
| 72 | Bottomline Technologies, Inc. | 2,670 | 0.03% |

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|---------------|---|--------------------------|------------------|
| 76 | Bristol-Myers Squibb Co. | 5,078 | 0.06% |
| 612 | Brixmor Property Group, Inc. | 14,009 | 0.17% |
| 5 | Cable One, Inc. | 9,564 | 0.12% |
| 133 | Callaway Golf Co. | 4,486 | 0.06% |
| 98 | Camden Property Trust | 13,002 | 0.16% |
| 71 | Campbell Soup Co. | 3,237 | 0.04% |
| 263 | Capital One Financial Corp. | 40,683 | 0.51% |
| 33 | Carlisle Cos., Inc. | 6,316 | 0.08% |
| 31 | Carrier Global Corp. | 1,507 | 0.02% |
| 68 | Caterpillar, Inc. | 14,799 | 0.18% |
| 126 | CBRE Group, Inc., Class A | 10,802 | 0.13% |
| 139 | Centene Corp. | 10,137 | 0.13% |
| 147 | Cerner Corp. | 11,490 | 0.14% |
| 260 | ChampionX Corp. | 6,669 | 0.08% |
| 440 | Charles Schwab Corp. (The) | 32,036 | 0.40% |
| 43 | Chart Industries, Inc. | 6,292 | 0.08% |
| 43 | Charter Communications, Inc., Class A | 31,022 | 0.39% |
| 15 | Chemed Corp. | 7,118 | 0.09% |
| 4 | Chipotle Mexican Grill, Inc. | 6,201 | 0.08% |
| 67 | Chubb Ltd. | 10,649 | 0.13% |
| 110 | Ciena Corp. | 6,258 | 0.08% |
| 32 | Cigna Corp. | 7,586 | 0.09% |
| 88 | Cinemark Holdings, Inc. | 1,932 | 0.02% |
| 85 | Cirrus Logic, Inc. | 7,235 | 0.09% |
| 476 | Cisco Systems, Inc. | 25,228 | 0.31% |
| 436 | Citigroup, Inc. | 30,847 | 0.38% |
| 135 | Citizens Financial Group, Inc. | 6,192 | 0.08% |
| 11 | Citrix Systems, Inc. | 1,290 | 0.02% |
| 323 | Cleveland-Cliffs, Inc. | 6,964 | 0.09% |
| 7 | Clorox Co. (The) | 1,259 | 0.02% |
| 19 | CME Group, Inc. | 4,041 | 0.05% |
| 200 | Coca-Cola Co. (The) | 10,822 | 0.13% |
| 119 | Cognex Corp. | 10,002 | 0.12% |
| 50 | Cognizant Technology Solutions Corp., Class A | 3,463 | 0.04% |
| 25 | Coherent, Inc. | 6,609 | 0.08% |
| 226 | Colgate-Palmolive Co. | 18,385 | 0.23% |
| 757 | Comcast Corp., Class A | 43,164 | 0.54% |
| 8 | Comerica, Inc. | 571 | 0.01% |
| 188 | Commercial Metals Co. | 5,775 | 0.07% |
| 100 | CommVault Systems, Inc. | 7,817 | 0.10% |
| 16 | Conagra Brands, Inc. | 582 | 0.01% |
| 300 | ConocoPhillips | 18,270 | 0.23% |
| 72 | Consolidated Edison, Inc. | 5,164 | 0.06% |
| 94 | Constellation Brands, Inc., Class A | 21,986 | 0.27% |
| 7 | Cooper Cos., Inc. (The) | 2,774 | 0.03% |
| 35 | Corning, Inc. | 1,432 | 0.02% |
| 222 | Corporate Office Properties Trust | 6,214 | 0.08% |
| 3 | Costco Wholesale Corp. | 1,187 | 0.01% |
| 140 | Cree, Inc. | 13,710 | 0.17% |
| 134 | CRISPR Therapeutics AG | 21,693 | 0.27% |
| 8 | Crown Castle International Corp. | 1,561 | 0.02% |
| 96 | CSX Corp. | 3,080 | 0.04% |
| 111 | Cullen/Frost Bankers, Inc. | 12,432 | 0.15% |
| 63 | Cummins, Inc. | 15,360 | 0.19% |
| 194 | CVS Health Corp. | 16,187 | 0.20% |
| 68 | CyrusOne, Inc. | 4,863 | 0.06% |
| 336 | Dana, Inc. | 7,983 | 0.10% |
| 23 | Danaher Corp. | 6,172 | 0.08% |
| 108 | Darling Ingredients, Inc. | 7,290 | 0.09% |
| 33 | Deckers Outdoor Corp. | 12,674 | 0.16% |
| 109 | Deere & Co. | 38,445 | 0.48% |
| 83 | Delta Air Lines, Inc. | 3,591 | 0.04% |
| 16 | DENTSPLY SIRONA, Inc. | 1,012 | 0.01% |
| 86 | Devon Energy Corp. | 2,510 | 0.03% |
| 164 | Diamondback Energy, Inc. | 15,398 | 0.19% |
| 116 | Discovery, Inc., Series A | 3,559 | 0.04% |
| 18 | Discovery, Inc., Series C | 522 | 0.01% |
| 258 | Douglas Emmett, Inc. | 8,674 | 0.11% |
| 30 | DTE Energy Co. | 3,888 | 0.05% |
| 26 | DuPont de Nemours, Inc. | 2,013 | 0.03% |
| 597 | DXC Technology Co. | 23,247 | 0.29% |
| 333 | Easterly Government Properties, Inc. | 7,020 | 0.09% |
| 45 | Eaton Corp. PLC | 6,668 | 0.08% |
| 593 | eBay, Inc. | 41,635 | 0.52% |
| 12 | Ecolab, Inc. | 2,472 | 0.03% |
| 211 | Edison International | 12,200 | 0.15% |

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|---------------|---|--------------------------|------------------|
| 56 | Edwards Lifesciences Corp. | 5,800 | 0.07% |
| 67 | Electronic Arts, Inc. | 9,637 | 0.12% |
| 34 | Eli Lilly & Co. | 7,804 | 0.10% |
| 56 | Encompass Health Corp. | 4,370 | 0.05% |
| 45 | Enphase Energy, Inc. | 8,263 | 0.10% |
| 385 | EOG Resources, Inc. | 32,124 | 0.40% |
| 184 | EQT Corp. | 4,096 | 0.05% |
| 29 | Equity Residential | 2,233 | 0.03% |
| 303 | Essential Utilities, Inc. | 13,847 | 0.17% |
| 4 | Estee Lauder Cos., Inc. (The), Class A | 1,272 | 0.02% |
| 7 | Etsy, Inc. | 1,441 | 0.02% |
| 32 | Eversource Energy | 2,568 | 0.03% |
| 11 | Expedia Group, Inc. | 1,801 | 0.02% |
| 184 | Expeditors International of Washington, Inc. | 23,294 | 0.29% |
| 81 | Exponent, Inc. | 7,226 | 0.09% |
| 7 | F5 Networks, Inc. | 1,307 | 0.02% |
| 282 | Facebook, Inc., Class A | 98,054 | 1.22% |
| 71 | FactSet Research Systems, Inc. | 23,828 | 0.30% |
| 23 | Fair Isaac Corp. | 11,562 | 0.14% |
| 65 | Fifth Third Bancorp | 2,485 | 0.03% |
| 104 | First American Financial Corp. | 6,484 | 0.08% |
| 173 | First Solar, Inc. | 15,658 | 0.19% |
| 200 | Fiserv, Inc. | 21,378 | 0.27% |
| 27 | Five Below, Inc. | 5,218 | 0.06% |
| 80 | Fox Corp., Class A | 2,970 | 0.04% |
| 63 | Franklin Resources, Inc. | 2,015 | 0.03% |
| 395 | Fulton Financial Corp. | 6,233 | 0.08% |
| 19 | GameStop Corp., Class A | 4,069 | 0.05% |
| 52 | Gap, Inc. (The) | 1,750 | 0.02% |
| 105 | Gartner, Inc. | 25,431 | 0.32% |
| 41 | GATX Corp. | 3,627 | 0.05% |
| 68 | General Dynamics Corp. | 12,802 | 0.16% |
| 1,516 | General Electric Co. | 20,405 | 0.25% |
| 48 | General Mills, Inc. | 2,925 | 0.04% |
| 432 | General Motors Co. | 25,561 | 0.32% |
| 39 | Genuine Parts Co. | 4,932 | 0.06% |
| 38 | Gilead Sciences, Inc. | 2,617 | 0.03% |
| 63 | Globus Medical, Inc., Class A | 4,884 | 0.06% |
| 70 | Goldman Sachs Group, Inc. (The) | 26,567 | 0.33% |
| 57 | Green Dot Corp., Class A | 2,670 | 0.03% |
| 32 | Haemonetics Corp. | 2,132 | 0.03% |
| 117 | Hain Celestial Group, Inc. (The) | 4,694 | 0.06% |
| 189 | Hannon Armstrong Sustainable Infrastructure Capital, Inc. | 10,612 | 0.13% |
| 41 | Hanover Insurance Group, Inc. (The) | 5,561 | 0.07% |
| 134 | Hartford Financial Services Group, Inc. (The) | 8,304 | 0.10% |
| 89 | HB Fuller Co. | 5,661 | 0.07% |
| 152 | HCA Healthcare, Inc. | 31,424 | 0.39% |
| 71 | Healthcare Services Group, Inc. | 2,241 | 0.03% |
| 28 | Henry Schein, Inc. | 2,077 | 0.03% |
| 1,148 | Hewlett Packard Enterprise Co. | 16,738 | 0.21% |
| 60 | Hill-Rom Holdings, Inc. | 6,815 | 0.08% |
| 162 | Hilton Worldwide Holdings, Inc. | 19,540 | 0.24% |
| 22 | Hologic, Inc. | 1,468 | 0.02% |
| 74 | Home Depot, Inc. (The) | 23,598 | 0.29% |
| 8 | Honeywell International, Inc. | 1,755 | 0.02% |
| 65 | Hormel Foods Corp. | 3,104 | 0.04% |
| 96 | Host Hotels & Resorts, Inc. | 1,641 | 0.02% |
| 711 | HP, Inc. | 21,465 | 0.27% |
| 41 | Hubbell, Inc. | 7,660 | 0.10% |
| 62 | Humana, Inc. | 27,449 | 0.34% |
| 74 | Huntington Bancshares, Inc. | 1,056 | 0.01% |
| 115 | Ichor Holdings Ltd. | 6,187 | 0.08% |
| 60 | IDACORP, Inc. | 5,850 | 0.07% |
| 10 | IHS Markit Ltd. | 1,127 | 0.01% |
| 13 | Illinois Tool Works, Inc. | 2,906 | 0.04% |
| 63 | illumina, Inc. | 29,812 | 0.37% |
| 57 | Ingredion, Inc. | 5,159 | 0.06% |
| 65 | Innospec, Inc. | 5,890 | 0.07% |
| 29 | Insperty, Inc. | 2,621 | 0.03% |
| 186 | Intel Corp. | 10,442 | 0.13% |
| 115 | Intercontinental Exchange, Inc. | 13,650 | 0.17% |
| 207 | International Bancshares Corp. | 8,889 | 0.11% |
| 44 | International Paper Co. | 2,698 | 0.03% |
| 67 | Interpublic Group of Cos., Inc. (The) | 2,177 | 0.03% |
| 16 | Intuitive Surgical, Inc. | 14,714 | 0.18% |

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|---------------|--------------------------------------|--------------------------|------------------|
| 20 | Invesco Ltd. | 535 | 0.01% |
| 25 | Iron Mountain, Inc. | 1,058 | 0.01% |
| 135 | Itron, Inc. | 13,497 | 0.17% |
| 104 | ITT, Inc. | 9,525 | 0.12% |
| 14 | J.M. Smucker Co. (The) | 1,814 | 0.02% |
| 69 | Jack in the Box, Inc. | 7,689 | 0.10% |
| 166 | Janus Henderson Group PLC | 6,442 | 0.08% |
| 44 | Jazz Pharmaceuticals PLC | 7,816 | 0.10% |
| 498 | JetBlue Airways Corp. | 8,356 | 0.10% |
| 36 | Johnson Controls International PLC | 2,471 | 0.03% |
| 41 | Jones Lang LaSalle, Inc. | 8,014 | 0.10% |
| 178 | KB Home | 7,248 | 0.09% |
| 25 | Kellogg Co. | 1,608 | 0.02% |
| 125 | Kennametal, Inc. | 4,490 | 0.06% |
| 937 | Keurig Dr Pepper, Inc. | 33,020 | 0.41% |
| 184 | KeyCorp | 3,800 | 0.05% |
| 111 | Kilroy Realty Corp. | 7,730 | 0.10% |
| 129 | Kimberly-Clark Corp. | 17,258 | 0.21% |
| 174 | Kinder Morgan, Inc. | 3,172 | 0.04% |
| 208 | KKR & Co., Inc. | 12,322 | 0.15% |
| 85 | Korn Ferry | 6,167 | 0.08% |
| 67 | Kroger Co. (The) | 2,567 | 0.03% |
| 6 | L3Harris Technologies, Inc. | 1,297 | 0.02% |
| 23 | Laboratory Corp. of America Holdings | 6,345 | 0.08% |
| 7 | Lam Research Corp. | 4,555 | 0.06% |
| 32 | Lennox International, Inc. | 11,226 | 0.14% |
| 30 | Ligand Pharmaceuticals, Inc. | 3,936 | 0.05% |
| 15 | Lincoln National Corp. | 943 | 0.01% |
| 51 | Linde PLC | 14,744 | 0.18% |
| 34 | Lithia Motors, Inc., Class A | 11,684 | 0.15% |
| 22 | Littelfuse, Inc. | 5,605 | 0.07% |
| 132 | Louisiana-Pacific Corp. | 7,958 | 0.10% |
| 14 | Lowe's Cos., Inc. | 2,716 | 0.03% |
| 1,196 | Lumen Technologies, Inc. | 16,254 | 0.20% |
| 62 | Lumentum Holdings, Inc. | 5,086 | 0.06% |
| 12 | M&T Bank Corp. | 1,744 | 0.02% |
| 478 | Macy's, Inc. | 9,063 | 0.11% |
| 51 | ManpowerGroup, Inc. | 6,064 | 0.08% |
| 389 | Marathon Oil Corp. | 5,298 | 0.07% |
| 44 | Marsh & McLennan Cos., Inc. | 6,190 | 0.08% |
| 88 | MasterCard, Inc., Class A | 32,128 | 0.40% |
| 13 | McCormick & Co., Inc. | 1,148 | 0.01% |
| 17 | McDonald's Corp. | 3,927 | 0.05% |
| 235 | MEDNAX, Inc. | 7,085 | 0.09% |
| 38 | Medtronic PLC | 4,717 | 0.06% |
| 242 | Merck & Co., Inc. | 18,820 | 0.23% |
| 133 | Meridian Bioscience, Inc. | 2,950 | 0.04% |
| 49 | Merit Medical Systems, Inc. | 3,168 | 0.04% |
| 136 | Meritage Homes Corp. | 12,795 | 0.16% |
| 306 | MetLife, Inc. | 18,314 | 0.23% |
| 32 | Micron Technology, Inc. | 2,719 | 0.03% |
| 215 | Microsoft Corp. | 58,243 | 0.72% |
| 76 | Minerals Technologies, Inc. | 5,979 | 0.07% |
| 15 | Mohawk Industries, Inc. | 2,883 | 0.04% |
| 39 | Monro, Inc. | 2,477 | 0.03% |
| 472 | Monster Beverage Corp. | 43,117 | 0.54% |
| 32 | Moody's Corp. | 11,596 | 0.14% |
| 49 | Moog, Inc., Class A | 4,119 | 0.05% |
| 26 | Morgan Stanley | 2,384 | 0.03% |
| 185 | Mr. Cooper Group, Inc. | 6,116 | 0.08% |
| 46 | MSA Safety, Inc. | 7,617 | 0.09% |
| 37 | MSCI, Inc. | 19,724 | 0.25% |
| 140 | NCR Corp. | 6,385 | 0.08% |
| 131 | NeoGenomics, Inc. | 5,917 | 0.07% |
| 48 | Netflix, Inc. | 25,354 | 0.32% |
| 116 | New Jersey Resources Corp. | 4,590 | 0.06% |
| 110 | New York Times Co. (The), Class A | 4,791 | 0.06% |
| 63 | News Corp., Class A | 1,624 | 0.02% |
| 179 | NextEra Energy Partners LP | 13,668 | 0.17% |
| 205 | NextEra Energy, Inc. | 15,022 | 0.19% |
| 24 | Nielsen Holdings PLC | 592 | 0.01% |
| 36 | Norfolk Southern Corp. | 9,555 | 0.12% |
| 135 | Northern Trust Corp. | 15,609 | 0.19% |
| 27 | NortonLifeLock, Inc. | 735 | 0.01% |
| 96 | NOV, Inc. | 1,471 | 0.02% |
| 296 | Novartis AG, Sponsored ADR | 27,007 | 0.34% |

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| 111 | Novo Nordisk A/S, Sponsored ADR | 9,298 | 0.12% |
| 12 | Nucor Corp. | 1,151 | 0.01% |
| 121 | NVIDIA Corp. | 96,812 | 1.20% |
| 4 | NXP Semiconductors NV | 823 | 0.01% |
| 90 | Omnicom Group, Inc. | 7,199 | 0.09% |
| 66 | ONE Gas, Inc. | 4,892 | 0.06% |
| 76 | ONEOK, Inc. | 4,229 | 0.05% |
| 659 | Oracle Corp. | 51,297 | 0.64% |
| 22 | Organon & Co. | 666 | 0.01% |
| 76 | Ormat Technologies, Inc. | 5,284 | 0.07% |
| 81 | Oshkosh Corp. | 10,096 | 0.13% |
| 100 | Owens Corning | 9,790 | 0.12% |
| 17 | Parker-Hannifin Corp. | 5,221 | 0.07% |
| 107 | Patterson Cos., Inc. | 3,252 | 0.04% |
| 24 | Paychex, Inc. | 2,575 | 0.03% |
| 43 | Paylocity Holding Corp. | 8,204 | 0.10% |
| 32 | Penumbra, Inc. | 8,770 | 0.11% |
| 222 | People's United Financial, Inc. | 3,805 | 0.05% |
| 73 | PepsiCo, Inc. | 10,816 | 0.13% |
| 35 | Perrigo Co. PLC | 1,605 | 0.02% |
| 177 | Pfizer, Inc. | 6,931 | 0.09% |
| 82 | PNC Financial Services Group, Inc. (The) | 15,642 | 0.19% |
| 11 | PPG Industries, Inc. | 1,867 | 0.02% |
| 31 | PPL Corp. | 867 | 0.01% |
| 45 | PROG Holdings, Inc. | 2,166 | 0.03% |
| 79 | ProLogis, Inc. | 9,443 | 0.12% |
| 21 | Proto Labs, Inc. | 1,928 | 0.02% |
| 61 | Prudential Financial, Inc. | 6,251 | 0.08% |
| 208 | QUALCOMM, Inc. | 29,729 | 0.37% |
| 42 | Qualys, Inc. | 4,229 | 0.05% |
| 35 | Quest Diagnostics, Inc. | 4,619 | 0.06% |
| 16 | Quidel Corp. | 2,050 | 0.03% |
| 630 | Qurate Retail, Inc., Class A | 8,247 | 0.10% |
| 76 | Raytheon Technologies Corp. | 6,484 | 0.08% |
| 95 | Regeneron Pharmaceuticals, Inc. | 53,061 | 0.66% |
| 213 | Regions Financial Corp. | 4,298 | 0.05% |
| 248 | Reinsurance Group of America, Inc. | 28,272 | 0.35% |
| 78 | Reliance Steel & Aluminum Co. | 11,770 | 0.15% |
| 59 | Repligen Corp. | 11,778 | 0.15% |
| 9 | Republic Services, Inc. | 990 | 0.01% |
| 503 | Roche Holding AG, Sponsored ADR | 23,636 | 0.29% |
| 32 | Rockwell Automation, Inc. | 9,153 | 0.11% |
| 22 | Rogers Corp. | 4,418 | 0.05% |
| 23 | Royal Caribbean Cruises Ltd. | 1,961 | 0.02% |
| 52 | Royal Gold, Inc. | 5,933 | 0.07% |
| 62 | Ryder System, Inc. | 4,608 | 0.06% |
| 46 | S&P Global, Inc. | 18,881 | 0.23% |
| 158 | salesforce.com, Inc. | 38,595 | 0.48% |
| 660 | Schlumberger NV | 21,127 | 0.26% |
| 16 | Seagate Technology Holdings PLC | 1,407 | 0.02% |
| 243 | SEI Investments Co. | 15,059 | 0.19% |
| 162 | Select Medical Holdings Corp. | 6,846 | 0.09% |
| 35 | Sempra Energy | 4,637 | 0.06% |
| 79 | Shake Shack, Inc., Class A | 8,455 | 0.11% |
| 93 | Shenandoah Telecommunications Co. | 4,511 | 0.06% |
| 11 | Sherwin-Williams Co. (The) | 2,997 | 0.04% |
| 67 | Silicon Laboratories, Inc. | 10,268 | 0.13% |
| 115 | Six Flags Entertainment Corp. | 4,977 | 0.06% |
| 133 | South Jersey Industries, Inc. | 3,449 | 0.04% |
| 517 | Southwestern Energy Co. | 2,931 | 0.04% |
| 261 | SpartanNash Co. | 5,040 | 0.06% |
| 70 | SPS Commerce, Inc. | 6,990 | 0.09% |
| 30 | STAAR Surgical Co. | 4,575 | 0.06% |
| 239 | Starbucks Corp. | 26,723 | 0.33% |
| 468 | State Street Corp. | 38,507 | 0.48% |
| 41 | Stepan Co. | 4,931 | 0.06% |
| 6 | STERIS PLC | 1,238 | 0.02% |
| 10 | Stryker Corp. | 2,597 | 0.03% |
| 105 | Sunnova Energy International, Inc. | 3,954 | 0.05% |
| 68 | Sunrun, Inc. | 3,793 | 0.05% |
| 15 | Sysco Corp. | 1,166 | 0.01% |
| 76 | T-Mobile US, Inc. | 11,007 | 0.14% |
| 7 | T. Rowe Price Group, Inc. | 1,386 | 0.02% |
| 42 | Target Corp. | 10,153 | 0.13% |
| 244 | Taylor Morrison Home Corp. | 6,446 | 0.08% |
| 130 | TE Connectivity Ltd. | 17,577 | 0.22% |

Natixis Sustainable Future 2040 Fund
Investments as of June 30, 2021 (Unaudited)

| <u>Shares</u> | <u>Security Description</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|--------------------------------------|--------------------------|------------------|
| 96 | Terex Corp. | 4,572 | 0.06% |
| 66 | Tetra Tech, Inc. | 8,055 | 0.10% |
| 65 | Texas Instruments, Inc. | 12,499 | 0.16% |
| 12 | Thermo Fisher Scientific, Inc. | 6,054 | 0.08% |
| 47 | Thor Industries, Inc. | 5,311 | 0.07% |
| 13 | TJX Cos., Inc. (The) | 876 | 0.01% |
| 91 | Toro Co. (The) | 9,999 | 0.12% |
| 31 | Travelers Cos., Inc. (The) | 4,641 | 0.06% |
| 64 | Trex Co., Inc. | 6,541 | 0.08% |
| 261 | Truist Financial Corp. | 14,485 | 0.18% |
| 313 | Trustmark Corp. | 9,640 | 0.12% |
| 128 | U.S. Bancorp | 7,292 | 0.09% |
| 145 | UGI Corp. | 6,715 | 0.08% |
| 9 | Ulta Beauty, Inc. | 3,112 | 0.04% |
| 903 | Under Armour, Inc., Class A | 19,098 | 0.24% |
| 26 | Union Pacific Corp. | 5,718 | 0.07% |
| 42 | United Parcel Service, Inc., Class B | 8,735 | 0.11% |
| 29 | UnitedHealth Group, Inc. | 11,613 | 0.14% |
| 35 | Universal Display Corp. | 7,782 | 0.10% |
| 54 | Valero Energy Corp. | 4,216 | 0.05% |
| 31 | Ventas, Inc. | 1,770 | 0.02% |
| 14 | VeriSign, Inc. | 3,188 | 0.04% |
| 81 | VF Corp. | 6,645 | 0.08% |
| 95 | Viad Corp. | 4,736 | 0.06% |
| 38 | Virtus Investment Partners, Inc. | 10,555 | 0.13% |
| 276 | Visa, Inc., Class A | 64,534 | 0.80% |
| 194 | Vishay Intertechnology, Inc. | 4,375 | 0.05% |
| 43 | Visteon Corp. | 5,200 | 0.06% |
| 64 | Walgreens Boots Alliance, Inc. | 3,367 | 0.04% |
| 280 | Walt Disney Co. (The) | 49,216 | 0.61% |
| 16 | Waste Management, Inc. | 2,242 | 0.03% |
| 8 | Waters Corp. | 2,765 | 0.03% |
| 191 | Webster Financial Corp. | 10,188 | 0.13% |
| 18 | WEC Energy Group, Inc. | 1,601 | 0.02% |
| 442 | Wells Fargo & Co. | 20,018 | 0.25% |
| 15 | Welltower, Inc. | 1,247 | 0.02% |
| 227 | Wendy's Co. (The) | 5,316 | 0.07% |
| 30 | WEX, Inc. | 5,817 | 0.07% |
| 58 | Weyerhaeuser Co. | 1,996 | 0.02% |
| 54 | Williams-Sonoma, Inc. | 8,621 | 0.11% |
| 83 | Wintrust Financial Corp. | 6,277 | 0.08% |
| 124 | Wolverine World Wide, Inc. | 4,171 | 0.05% |
| 173 | Workday, Inc., Class A | 41,302 | 0.51% |
| 97 | World Fuel Services Corp. | 3,078 | 0.04% |
| 8 | Xilinx, Inc. | 1,157 | 0.01% |
| 264 | Yum China Holdings, Inc. | 17,490 | 0.22% |
| 92 | Yum! Brands, Inc. | 10,583 | 0.13% |
| 8 | Zoetis, Inc. | 1,491 | 0.02% |
| | Total | 4,495,784 | 55.94% |

| <u>Principal Amount</u> | <u>Security Description</u> | <u>Interest Rate</u> | <u>Maturity Date</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|-------------------------|---|----------------------|----------------------|--------------------------|------------------|
| Bonds and Notes | | | | | |
| 4,000 | AbbVie, Inc. | 3.600 | 5/14/2025 | 4,365 | 0.05% |
| 2,000 | Amazon.com, Inc. | 3.875 | 8/22/2037 | 2,385 | 0.03% |
| 2,000 | American Express Co. | 3.700 | 8/3/2023 | 2,130 | 0.03% |
| 2,000 | American International Group, Inc. | 3.400 | 6/30/2030 | 2,193 | 0.03% |
| 2,000 | Amgen, Inc. | 2.650 | 5/11/2022 | 2,034 | 0.02% |
| 3,000 | Anthem, Inc. | 4.101 | 3/1/2028 | 3,429 | 0.04% |
| 3,000 | Apple, Inc. | 2.500 | 2/9/2025 | 3,182 | 0.04% |
| 2,000 | Ares Capital Corp. | 3.250 | 7/15/2025 | 2,104 | 0.03% |
| 2,000 | AT&T, Inc. | 3.650 | 6/1/2051 | 2,076 | 0.03% |
| 2,000 | AT&T, Inc. | 5.250 | 3/1/2037 | 2,520 | 0.03% |
| 2,000 | Bank of America Corp., (fixed rate to 1/20/2022, variable rate thereafter), MTN | 3.124 | 1/20/2023 | 2,030 | 0.02% |
| 2,000 | Bank of Montreal, MTN | 1.900 | 8/27/2021 | 2,005 | 0.02% |
| 3,000 | Bank of New York Mellon Corp. (The), Series 12, MTN | 3.650 | 2/4/2024 | 3,234 | 0.04% |
| 2,000 | Bank of Nova Scotia (The) | 3.400 | 2/11/2024 | 2,144 | 0.03% |
| 2,000 | Biogen, Inc. | 2.250 | 5/1/2030 | 2,005 | 0.02% |
| 2,000 | BlackRock, Inc. | 2.400 | 4/30/2030 | 2,094 | 0.03% |
| 2,000 | Boston Properties LP | 2.750 | 10/1/2026 | 2,136 | 0.03% |
| 3,000 | BP Capital Markets PLC | 3.814 | 2/10/2024 | 3,245 | 0.04% |
| 2,000 | Brighthouse Financial, Inc. | 3.700 | 6/22/2027 | 2,175 | 0.03% |
| 2,000 | Broadcom, Inc. | 4.110 | 9/15/2028 | 2,250 | 0.03% |
| 3,000 | Caterpillar Financial Services Corp. | 0.650 | 7/7/2023 | 3,017 | 0.04% |

Natixis Sustainable Future 2040 Fund
Investments as of June 30, 2021 (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 | Cigna Corp. | 3.750 | 7/15/2023 | 4,260 | 0.05% |
| 3,000 | Citigroup, Inc. | 4.600 | 3/9/2026 | 3,415 | 0.04% |
| 4,000 | Coca-Cola Co. (The) | 1.450 | 6/1/2027 | 4,039 | 0.05% |
| 2,000 | Cooperatieve Rabobank U.A. | 3.875 | 2/8/2022 | 2,044 | 0.02% |
| 4,000 | CSX Corp. | 2.600 | 11/1/2026 | 4,256 | 0.05% |
| 4,000 | CVS Health Corp. | 4.300 | 3/25/2028 | 4,596 | 0.06% |
| 2,000 | DH Europe Finance II S.a.r.l. | 2.200 | 11/15/2024 | 2,087 | 0.03% |
| 2,000 | Duke Energy Corp. | 3.750 | 4/15/2024 | 2,154 | 0.03% |
| 2,000 | eBay, Inc. | 3.800 | 3/9/2022 | 2,041 | 0.02% |
| 4,000 | Entergy Corp. | 0.900 | 9/15/2025 | 3,947 | 0.05% |
| 5,000 | EQT Corp. | 3.000 | 10/1/2022 | 5,106 | 0.06% |
| 6,000 | Essential Utilities, Inc. | 4.276 | 5/1/2049 | 7,186 | 0.09% |
| 2,000 | Exelon Corp. | 4.050 | 4/15/2030 | 2,278 | 0.03% |
| 4,000 | Exxon Mobil Corp. | 2.992 | 3/19/2025 | 4,290 | 0.05% |
| 4,000 | Federal National Mortgage Association | 6.625 | 11/15/2030 | 5,787 | 0.07% |
| 516 | FHLMC | 3.000 | 6/1/2049 | 538 | 0.01% |
| 1,879 | FNMA | 2.000 | 9/1/2050 | 1,898 | 0.02% |
| 6,000 | FNMA | 2.000 | 7/1/2051 | 6,062 | 0.07% |
| 1,774 | FNMA | 2.500 | 8/1/2050 | 1,836 | 0.02% |
| 12,523 | FNMA | 2.500 | 2/1/2051 | 12,965 | 0.16% |
| 2,149 | FNMA | 3.000 | 4/1/2034 | 2,264 | 0.03% |
| 3,711 | FNMA | 3.000 | 12/1/2049 | 3,869 | 0.05% |
| 4,079 | FNMA | 3.000 | 5/1/2050 | 4,253 | 0.05% |
| 641 | FNMA | 3.500 | 4/1/2049 | 675 | 0.01% |
| 3,345 | FNMA | 3.500 | 6/1/2049 | 3,521 | 0.04% |
| 1,106 | FNMA | 3.500 | 8/1/2049 | 1,162 | 0.01% |
| 270 | FNMA | 4.000 | 6/1/2049 | 287 | 0.00% |
| 887 | FNMA | 4.000 | 3/1/2050 | 944 | 0.01% |
| 997 | FNMA | 4.500 | 5/1/2049 | 1,074 | 0.01% |
| 306 | FNMA | 4.500 | 6/1/2049 | 330 | 0.00% |
| 2,000 | General Mills, Inc. | 4.000 | 4/17/2025 | 2,216 | 0.03% |
| 2,000 | General Motors Financial Co., Inc. | 4.350 | 1/17/2027 | 2,249 | 0.03% |
| 2,000 | Goldman Sachs Group, Inc. (The) | 3.750 | 5/22/2025 | 2,188 | 0.03% |
| 2,000 | HP, Inc. | 3.000 | 6/17/2027 | 2,142 | 0.03% |
| 2,000 | Intel Corp. | 2.450 | 11/15/2029 | 2,105 | 0.03% |
| 2,000 | Intercontinental Exchange, Inc. | 3.000 | 6/15/2050 | 1,969 | 0.02% |
| 3,000 | International Business Machines Corp. | 4.000 | 6/20/2042 | 3,515 | 0.04% |
| 2,000 | John Deere Capital Cop., MTN | 2.650 | 1/6/2022 | 2,025 | 0.02% |
| 3,000 | Johnson & Johnson | 1.300 | 9/1/2030 | 2,909 | 0.04% |
| 4,000 | JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter) | 3.220 | 3/1/2025 | 4,249 | 0.05% |
| 3,000 | KeyCorp, MTN | 2.550 | 10/1/2029 | 3,139 | 0.04% |
| 3,000 | Kinder Morgan Energy Partners LP | 4.150 | 2/1/2024 | 3,239 | 0.04% |
| 4,000 | LYB International Finance BV | 5.250 | 7/15/2043 | 5,172 | 0.06% |
| 2,000 | Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter) | 3.763 | 11/28/2028 | 2,186 | 0.03% |
| 2,000 | McKesson Corp. | 3.950 | 2/16/2028 | 2,267 | 0.03% |
| 4,000 | Mondelez International, Inc. | 2.750 | 4/13/2030 | 4,213 | 0.05% |
| 2,000 | Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN | 4.431 | 1/23/2030 | 2,342 | 0.03% |
| 4,000 | NextEra Energy Capital Holdings, Inc. | 2.250 | 6/1/2030 | 4,031 | 0.05% |
| 4,000 | NiSource, Inc. | 0.950 | 8/15/2025 | 3,967 | 0.05% |
| 2,000 | NVIDIA Corp. | 2.850 | 4/1/2030 | 2,165 | 0.03% |
| 2,000 | Oracle Corp. | 2.950 | 5/15/2025 | 2,138 | 0.03% |
| 6,000 | ORIX Corp. | 2.900 | 7/18/2022 | 6,156 | 0.08% |
| 8,000 | Pacific Gas & Electric Co. | 4.550 | 7/1/2030 | 8,556 | 0.11% |
| 4,000 | PNC Financial Services Group, Inc. (The) | 2.600 | 7/23/2026 | 4,263 | 0.05% |
| 4,000 | QUALCOMM, Inc. | 1.650 | 5/20/2032 | 3,813 | 0.05% |
| 2,000 | Quest Diagnostics, Inc. | 2.950 | 6/30/2030 | 2,122 | 0.03% |
| 2,000 | Royal Bank of Canada, GMTN | 2.550 | 7/16/2024 | 2,109 | 0.03% |
| 3,000 | Santander Holdings USA, Inc. | 3.500 | 6/7/2024 | 3,209 | 0.04% |
| 2,000 | Shell International Finance BV | 6.375 | 12/15/2038 | 2,966 | 0.04% |
| 1,000 | Southern California Edison Co., Series C | 4.125 | 3/1/2048 | 1,066 | 0.01% |
| 3,000 | Starbucks Corp. | 2.250 | 3/12/2030 | 3,035 | 0.04% |
| 2,000 | State Street Corp. | 2.400 | 1/24/2030 | 2,083 | 0.03% |
| 2,000 | Toyota Motor Credit Corp., MTN | 2.600 | 1/11/2022 | 2,025 | 0.02% |
| 3,000 | Truist Bank | 3.200 | 4/1/2024 | 3,210 | 0.04% |
| 3,000 | U.S. Treasury Bond | 2.250 | 5/15/2041 | 3,121 | 0.04% |
| 3,000 | U.S. Treasury Bond | 2.500 | 5/15/2046 | 3,250 | 0.04% |
| 8,000 | U.S. Treasury Bond | 2.875 | 11/15/2046 | 9,285 | 0.12% |
| 8,000 | U.S. Treasury Bond | 3.000 | 5/15/2045 | 9,434 | 0.12% |
| 4,000 | U.S. Treasury Bond | 3.000 | 2/15/2048 | 4,768 | 0.06% |
| 7,000 | U.S. Treasury Bond | 3.000 | 2/15/2049 | 8,381 | 0.10% |
| 1,000 | U.S. Treasury Bond | 4.500 | 2/15/2036 | 1,373 | 0.02% |
| 10,000 | U.S. Treasury Note | 0.375 | 11/30/2025 | 9,820 | 0.12% |
| 7,000 | U.S. Treasury Note | 1.250 | 3/31/2028 | 7,028 | 0.09% |
| 3,000 | U.S. Treasury Note | 1.625 | 8/31/2022 | 3,052 | 0.04% |

Natixis Sustainable Future 2040 Fund
Investments as of June 30, 2021 (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> |
|-------------------------|--|----------------------|----------------------|--------------------------|------------------|
| 14,000 | U.S. Treasury Note | 2.125 | 12/31/2022 | 14,407 | 0.18% |
| 2,000 | UnitedHealth Group, Inc. | 5.800 | 3/15/2036 | 2,815 | 0.03% |
| 2,000 | Verizon Communications, Inc., 3-month LIBOR + 1.100% | 1.256 | 5/15/2025 | 2,063 | 0.03% |
| 4,000 | ViacomCBS, Inc. | 4.750 | 5/15/2025 | 4,526 | 0.06% |
| 2,000 | Virginia Electric & Power Co., Series A | 3.150 | 1/15/2026 | 2,180 | 0.03% |
| 6,000 | VMware, Inc. | 2.950 | 8/21/2022 | 6,155 | 0.08% |
| 3,000 | Vodafone Group PLC | 6.150 | 2/27/2037 | 4,151 | 0.05% |
| 3,000 | Wells Fargo & Co., MTN | 3.000 | 2/19/2025 | 3,210 | 0.04% |
| 4,000 | Westpac Banking Corp. | 2.350 | 2/19/2025 | 4,206 | 0.05% |
| | Total | | | 360,181 | 4.48% |

| <u>Shares</u> | <u>Security Description</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|------------------------------|--|--------------------------|------------------|
| Exchange-Traded Funds | | | |
| 7,795 | iShares [®] ESG Aware MSCI EAFE ETF | 616,039 | 7.66% |

| | | | |
|--------------------------------|--|-----------|--------|
| Affiliated Mutual Funds | | | |
| 18,837 | Loomis Sayles Inflation Protected Securities Fund, Class N | 225,475 | 2.81% |
| 15,645 | Loomis Sayles Limited Term Government and Agency Fund, Class N | 179,287 | 2.23% |
| 28,857 | Mirova Global Green Bond Fund, Class N | 303,287 | 3.77% |
| 51,446 | Mirova International Sustainable Equity Fund, Class N | 745,961 | 9.28% |
| 15,558 | WCM Focused Emerging Markets Fund, Institutional Class | 329,206 | 4.10% |
| 14,498 | WCM Focused International Growth Fund, Institutional Class | 396,946 | 4.94% |
| | Total | 2,180,162 | 27.13% |

| <u>Principal Amount</u> | <u>Security Description</u> | <u>Interest Rate</u> | <u>Maturity Date</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|-------------------------------|---|----------------------|----------------------|--------------------------|------------------|
| Short-Term Investments | | | | | |
| 389,730 | Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation | 0.000 | 7/1/2021 | 389,730 | 4.85% |
| | Total Investments | | | 8,041,896 | 100.06% |
| | Other assets less liabilities | | | (4,640) | (0.06%) |
| | Net Assets | | | 8,037,256 | 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 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.

Natixis Sustainable Future 2040 Fund
Investments as of May 31, 2021 (Unaudited)

| <u>Shares</u> | <u>Security Description</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|----------------------|---|--------------------------|------------------|
| Common Stocks | | | |
| 51 | Abbott Laboratories | 5,949 | 0.08% |
| 51 | AbbVie, Inc. | 5,773 | 0.08% |
| 58 | Accenture PLC, Class A | 16,365 | 0.21% |
| 32 | Activision Blizzard, Inc. | 3,112 | 0.04% |
| 21 | Acuity Brands, Inc. | 3,901 | 0.05% |
| 33 | Adobe, Inc. | 16,651 | 0.22% |
| 45 | Advanced Micro Devices, Inc. | 3,604 | 0.05% |
| 194 | AECOM | 12,612 | 0.16% |
| 74 | AES Corp. (The) | 1,880 | 0.02% |
| 27 | Aflac, Inc. | 1,530 | 0.02% |
| 72 | AGCO Corp. | 9,963 | 0.13% |
| 21 | Agilent Technologies, Inc. | 2,901 | 0.04% |
| 9 | Air Products & Chemicals, Inc. | 2,697 | 0.04% |
| 108 | Akamai Technologies, Inc. | 12,335 | 0.16% |
| 15 | Alaska Air Group, Inc. | 1,038 | 0.01% |
| 184 | Alibaba Group Holding Ltd., Sponsored ADR | 39,369 | 0.51% |
| 200 | Allscripts Healthcare Solutions, Inc. | 3,478 | 0.05% |
| 38 | Allstate Corp. (The) | 5,191 | 0.07% |
| 807 | Ally Financial, Inc. | 44,151 | 0.57% |
| 26 | Alphabet, Inc., Class A | 61,278 | 0.79% |
| 29 | Alphabet, Inc., Class C | 69,935 | 0.91% |
| 20 | Amazon.com, Inc. | 64,461 | 0.84% |
| 21 | Amedisys, Inc. | 5,426 | 0.07% |
| 138 | American Campus Communities, Inc. | 6,508 | 0.08% |
| 143 | American Eagle Outfitters, Inc. | 5,067 | 0.07% |
| 123 | American Electric Power Co., Inc. | 10,578 | 0.14% |
| 176 | American Express Co. | 28,183 | 0.37% |
| 457 | American International Group, Inc. | 24,148 | 0.31% |
| 42 | American Tower Corp. | 10,729 | 0.14% |
| 40 | American Water Works Co., Inc. | 6,201 | 0.08% |
| 11 | Ameriprise Financial, Inc. | 2,858 | 0.04% |
| 119 | Ameris Bancorp | 6,538 | 0.08% |
| 49 | Amgen, Inc. | 11,659 | 0.15% |
| 18 | Amphenol Corp., Class A | 1,211 | 0.02% |
| 22 | Analog Devices, Inc. | 3,621 | 0.05% |
| 34 | ANSYS, Inc. | 11,490 | 0.15% |
| 24 | Anthem, Inc. | 9,557 | 0.12% |
| 892 | APA Corp. | 18,554 | 0.24% |
| 35 | Applied Materials, Inc. | 4,835 | 0.06% |
| 10 | Aptiv PLC | 1,504 | 0.02% |
| 796 | Archrock, Inc. | 7,323 | 0.10% |
| 38 | Arista Networks, Inc. | 12,896 | 0.17% |
| 53 | Asbury Automotive Group, Inc. | 10,509 | 0.14% |
| 195 | AT&T, Inc. | 5,739 | 0.07% |
| 159 | Autodesk, Inc. | 45,452 | 0.59% |
| 142 | Automatic Data Processing, Inc. | 27,835 | 0.36% |
| 4 | AutoZone, Inc. | 5,626 | 0.07% |
| 102 | Avnet, Inc. | 4,494 | 0.06% |
| 32 | Axon Enterprise, Inc. | 4,499 | 0.06% |
| 103 | Baker Hughes Co. | 2,513 | 0.03% |
| 60 | Ball Corp. | 4,930 | 0.06% |
| 331 | Ballard Power Systems, Inc. | 5,733 | 0.07% |
| 212 | BancorpSouth Bank | 6,483 | 0.08% |
| 779 | Bank of America Corp. | 33,022 | 0.43% |
| 703 | Bank of New York Mellon Corp. (The) | 36,612 | 0.47% |
| 12 | Baxter International, Inc. | 985 | 0.01% |
| 9 | Becton Dickinson & Co. | 2,177 | 0.03% |
| 25 | Best Buy Co., Inc. | 2,906 | 0.04% |
| 21 | Bio-Techne Corp. | 8,690 | 0.11% |
| 15 | Biogen, Inc. | 4,012 | 0.05% |
| 116 | BioMarin Pharmaceutical, Inc. | 8,967 | 0.12% |
| 80 | BJ's Wholesale Club Holdings, Inc. | 3,583 | 0.05% |
| 44 | Blackbaud, Inc. | 3,110 | 0.04% |
| 9 | BlackRock, Inc. | 7,893 | 0.10% |
| 175 | Boeing Co. (The) | 43,229 | 0.56% |
| 12 | Booking Holdings, Inc. | 28,339 | 0.37% |
| 117 | Boralex, Inc., Class A | 3,499 | 0.05% |
| 13 | BorgWarner, Inc. | 667 | 0.01% |
| 8 | Boston Properties, Inc. | 940 | 0.01% |
| 33 | Boston Scientific Corp. | 1,404 | 0.02% |
| 61 | Bottomline Technologies, Inc. | 2,280 | 0.03% |
| 67 | Bristol-Myers Squibb Co. | 4,403 | 0.06% |
| 569 | Brixmor Property Group, Inc. | 12,922 | 0.17% |
| 6 | Cable One, Inc. | 10,893 | 0.14% |

Natixis Sustainable Future 2040 Fund
Investments as of May 31, 2021 (Unaudited)

| <u>Shares</u> | <u>Security Description</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|---|--------------------------|------------------|
| 133 | Callaway Golf Co. | 4,910 | 0.06% |
| 95 | Camden Property Trust | 11,911 | 0.15% |
| 64 | Campbell Soup Co. | 3,115 | 0.04% |
| 263 | Capital One Financial Corp. | 42,285 | 0.55% |
| 30 | Carlisle Cos., Inc. | 5,770 | 0.07% |
| 31 | Carrier Global Corp. | 1,424 | 0.02% |
| 68 | Caterpillar, Inc. | 16,393 | 0.21% |
| 126 | CBRE Group, Inc., Class A | 11,060 | 0.14% |
| 139 | Centene Corp. | 10,230 | 0.13% |
| 230 | Cerner Corp. | 17,998 | 0.23% |
| 440 | Charles Schwab Corp. (The) | 32,494 | 0.42% |
| 40 | Chart Industries, Inc. | 5,838 | 0.08% |
| 43 | Charter Communications, Inc., Class A | 29,865 | 0.39% |
| 15 | Chemed Corp. | 7,370 | 0.10% |
| 4 | Chipotle Mexican Grill, Inc. | 5,488 | 0.07% |
| 67 | Chubb Ltd. | 11,389 | 0.15% |
| 102 | Ciena Corp. | 5,393 | 0.07% |
| 32 | Cigna Corp. | 8,283 | 0.11% |
| 88 | Cinemark Holdings, Inc. | 1,994 | 0.03% |
| 80 | Cirrus Logic, Inc. | 6,246 | 0.08% |
| 469 | Cisco Systems, Inc. | 24,810 | 0.32% |
| 436 | Citigroup, Inc. | 34,318 | 0.44% |
| 135 | Citizens Financial Group, Inc. | 6,737 | 0.09% |
| 11 | Citrix Systems, Inc. | 1,265 | 0.02% |
| 303 | Cleveland-Cliffs, Inc. | 6,096 | 0.08% |
| 7 | Clorox Co. (The) | 1,237 | 0.02% |
| 17 | CME Group, Inc. | 3,719 | 0.05% |
| 200 | Coca-Cola Co. (The) | 11,058 | 0.14% |
| 107 | Cognex Corp. | 8,495 | 0.11% |
| 50 | Cognizant Technology Solutions Corp., Class A | 3,578 | 0.05% |
| 25 | Coherent, Inc. | 6,565 | 0.09% |
| 216 | Colgate-Palmolive Co. | 18,097 | 0.23% |
| 741 | Comcast Corp., Class A | 42,489 | 0.55% |
| 8 | Comerica, Inc. | 628 | 0.01% |
| 174 | Commercial Metals Co. | 5,476 | 0.07% |
| 16 | Conagra Brands, Inc. | 610 | 0.01% |
| 172 | ConocoPhillips | 9,587 | 0.12% |
| 72 | Consolidated Edison, Inc. | 5,561 | 0.07% |
| 94 | Constellation Brands, Inc., Class A | 22,534 | 0.29% |
| 7 | Cooper Cos., Inc. (The) | 2,754 | 0.04% |
| 35 | Corning, Inc. | 1,527 | 0.02% |
| 208 | Corporate Office Properties Trust | 5,741 | 0.07% |
| 3 | Costco Wholesale Corp. | 1,135 | 0.01% |
| 129 | Cree, Inc. | 12,901 | 0.17% |
| 8 | Crown Castle International Corp. | 1,516 | 0.02% |
| 32 | CSX Corp. | 3,204 | 0.04% |
| 103 | Cullen/Frost Bankers, Inc. | 12,433 | 0.16% |
| 61 | Cummins, Inc. | 15,694 | 0.20% |
| 194 | CVS Health Corp. | 16,769 | 0.22% |
| 68 | CyrusOne, Inc. | 5,015 | 0.07% |
| 303 | Dana, Inc. | 8,220 | 0.11% |
| 18 | Danaher Corp. | 4,611 | 0.06% |
| 101 | Darling Ingredients, Inc. | 6,914 | 0.09% |
| 31 | Deckers Outdoor Corp. | 10,399 | 0.13% |
| 154 | Deere & Co. | 55,609 | 0.72% |
| 83 | Delta Air Lines, Inc. | 3,957 | 0.05% |
| 16 | DENTSPLY SIRONA, Inc. | 1,071 | 0.01% |
| 75 | Devon Energy Corp. | 1,992 | 0.03% |
| 164 | Diamondback Energy, Inc. | 13,131 | 0.17% |
| 53 | Dine Brands Global, Inc. | 5,032 | 0.07% |
| 116 | Discovery, Inc., Series A | 3,725 | 0.05% |
| 18 | Discovery, Inc., Series C | 541 | 0.01% |
| 232 | Douglas Emmett, Inc. | 8,055 | 0.10% |
| 27 | DTE Energy Co. | 3,726 | 0.05% |
| 26 | DuPont de Nemours, Inc. | 2,199 | 0.03% |
| 597 | DXC Technology Co. | 22,638 | 0.29% |
| 313 | Easterly Government Properties, Inc. | 6,489 | 0.08% |
| 45 | Eaton Corp. PLC | 6,536 | 0.08% |
| 580 | eBay, Inc. | 35,310 | 0.46% |
| 12 | Ecolab, Inc. | 2,581 | 0.03% |
| 200 | Edison International | 11,174 | 0.15% |
| 50 | Edwards Lifesciences Corp. | 4,795 | 0.06% |
| 67 | Electronic Arts, Inc. | 9,576 | 0.12% |
| 24 | Eli Lilly & Co. | 4,794 | 0.06% |
| 51 | Encompass Health Corp. | 4,375 | 0.06% |
| 41 | Enphase Energy, Inc. | 5,865 | 0.08% |

Natixis Sustainable Future 2040 Fund
Investments as of May 31, 2021 (Unaudited)

| <u>Shares</u> | <u>Security Description</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|---|--------------------------|------------------|
| 385 | EOG Resources, Inc. | 30,931 | 0.40% |
| 165 | EQT Corp. | 3,445 | 0.04% |
| 29 | Equity Residential | 2,246 | 0.03% |
| 283 | Essential Utilities, Inc. | 13,527 | 0.18% |
| 4 | Estee Lauder Cos., Inc. (The), Class A | 1,226 | 0.02% |
| 7 | Etsy, Inc. | 1,153 | 0.02% |
| 32 | Eversource Energy | 2,598 | 0.03% |
| 8 | Expedia Group, Inc. | 1,416 | 0.02% |
| 295 | Expeditors International of Washington, Inc. | 37,079 | 0.48% |
| 76 | Exponent, Inc. | 6,933 | 0.09% |
| 7 | F5 Networks, Inc. | 1,298 | 0.02% |
| 278 | Facebook, Inc., Class A | 91,387 | 1.18% |
| 69 | FactSet Research Systems, Inc. | 23,071 | 0.30% |
| 22 | Fair Isaac Corp. | 11,133 | 0.14% |
| 65 | Fifth Third Bancorp | 2,739 | 0.04% |
| 97 | First American Financial Corp. | 6,238 | 0.08% |
| 161 | First Solar, Inc. | 12,254 | 0.16% |
| 187 | Fiserv, Inc. | 21,542 | 0.28% |
| 27 | Five Below, Inc. | 4,971 | 0.06% |
| 80 | Fox Corp., Class A | 2,988 | 0.04% |
| 63 | Franklin Resources, Inc. | 2,155 | 0.03% |
| 371 | Fulton Financial Corp. | 6,429 | 0.08% |
| 17 | GameStop Corp., Class A | 3,774 | 0.05% |
| 52 | Gap, Inc. (The) | 1,739 | 0.02% |
| 105 | Gartner, Inc. | 24,343 | 0.32% |
| 37 | GATX Corp. | 3,650 | 0.05% |
| 68 | General Dynamics Corp. | 12,914 | 0.17% |
| 1,516 | General Electric Co. | 21,315 | 0.28% |
| 48 | General Mills, Inc. | 3,017 | 0.04% |
| 432 | General Motors Co. | 25,622 | 0.33% |
| 36 | Genuine Parts Co. | 4,720 | 0.06% |
| 38 | Gilead Sciences, Inc. | 2,512 | 0.03% |
| 57 | Globus Medical, Inc., Class A | 4,107 | 0.05% |
| 70 | Goldman Sachs Group, Inc. (The) | 26,041 | 0.34% |
| 49 | Green Dot Corp., Class A | 1,989 | 0.03% |
| 32 | Haemonetics Corp. | 1,807 | 0.02% |
| 106 | Hain Celestial Group, Inc. (The) | 4,321 | 0.06% |
| 178 | Hannon Armstrong Sustainable Infrastructure Capital, Inc. | 8,759 | 0.11% |
| 37 | Hanover Insurance Group, Inc. (The) | 5,161 | 0.07% |
| 134 | Hartford Financial Services Group, Inc. (The) | 8,757 | 0.11% |
| 83 | HB Fuller Co. | 5,737 | 0.07% |
| 152 | HCA Healthcare, Inc. | 32,648 | 0.42% |
| 71 | Healthcare Services Group, Inc. | 2,129 | 0.03% |
| 28 | Henry Schein, Inc. | 2,129 | 0.03% |
| 1,092 | Hewlett Packard Enterprise Co. | 17,428 | 0.23% |
| 56 | Hill-Rom Holdings, Inc. | 6,232 | 0.08% |
| 162 | Hilton Worldwide Holdings, Inc. | 20,294 | 0.26% |
| 22 | Hologic, Inc. | 1,387 | 0.02% |
| 72 | Home Depot, Inc. (The) | 22,962 | 0.30% |
| 8 | Honeywell International, Inc. | 1,847 | 0.02% |
| 65 | Hormel Foods Corp. | 3,155 | 0.04% |
| 96 | Host Hotels & Resorts, Inc. | 1,648 | 0.02% |
| 681 | HP, Inc. | 19,906 | 0.26% |
| 38 | Hubbell, Inc. | 7,244 | 0.09% |
| 62 | Humana, Inc. | 27,137 | 0.35% |
| 74 | Huntington Bancshares, Inc. | 1,174 | 0.02% |
| 106 | Ichor Holdings Ltd. | 5,964 | 0.08% |
| 56 | IDACORP, Inc. | 5,485 | 0.07% |
| 10 | IHS Markit Ltd. | 1,053 | 0.01% |
| 13 | Illinois Tool Works, Inc. | 3,013 | 0.04% |
| 62 | Illumina, Inc. | 25,150 | 0.33% |
| 57 | Ingredion, Inc. | 5,411 | 0.07% |
| 59 | Innospec, Inc. | 5,966 | 0.08% |
| 29 | Insperty, Inc. | 2,674 | 0.03% |
| 175 | Intel Corp. | 9,996 | 0.13% |
| 33 | Intercontinental Exchange, Inc. | 3,725 | 0.05% |
| 186 | International Bancshares Corp. | 8,630 | 0.11% |
| 44 | International Paper Co. | 2,776 | 0.04% |
| 51 | Interpublic Group of Cos., Inc. (The) | 1,718 | 0.02% |
| 17 | Intuitive Surgical, Inc. | 14,317 | 0.19% |
| 20 | Invesco Ltd. | 571 | 0.01% |
| 25 | Iron Mountain, Inc. | 1,089 | 0.01% |
| 127 | Itron, Inc. | 12,109 | 0.16% |
| 94 | ITT, Inc. | 8,827 | 0.11% |
| 14 | J.M. Smucker Co. (The) | 1,866 | 0.02% |

Natixis Sustainable Future 2040 Fund
Investments as of May 31, 2021 (Unaudited)

| <u>Shares</u> | <u>Security Description</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|--------------------------------------|--------------------------|------------------|
| 65 | Jack in the Box, Inc. | 7,384 | 0.10% |
| 154 | Janus Henderson Group PLC | 5,931 | 0.08% |
| 41 | Jazz Pharmaceuticals PLC | 7,303 | 0.09% |
| 449 | JetBlue Airways Corp. | 9,025 | 0.12% |
| 28 | Johnson Controls International PLC | 1,863 | 0.02% |
| 39 | Jones Lang LaSalle, Inc. | 7,888 | 0.10% |
| 169 | KB Home | 7,911 | 0.10% |
| 25 | Kellogg Co. | 1,637 | 0.02% |
| 114 | Kennametal, Inc. | 4,276 | 0.06% |
| 727 | Keurig Dr Pepper, Inc. | 26,870 | 0.35% |
| 184 | KeyCorp | 4,239 | 0.06% |
| 104 | Kilroy Realty Corp. | 7,302 | 0.09% |
| 125 | Kimberly-Clark Corp. | 16,329 | 0.21% |
| 174 | Kinder Morgan, Inc. | 3,191 | 0.04% |
| 208 | KKR & Co., Inc. | 11,584 | 0.15% |
| 78 | Korn Ferry | 5,102 | 0.07% |
| 67 | Kroger Co. (The) | 2,478 | 0.03% |
| 6 | L3Harris Technologies, Inc. | 1,308 | 0.02% |
| 21 | Laboratory Corp. of America Holdings | 5,764 | 0.07% |
| 7 | Lam Research Corp. | 4,549 | 0.06% |
| 30 | Lennox International, Inc. | 10,498 | 0.14% |
| 26 | Ligand Pharmaceuticals, Inc. | 3,060 | 0.04% |
| 15 | Lincoln National Corp. | 1,047 | 0.01% |
| 51 | Linde PLC | 15,331 | 0.20% |
| 32 | Lithia Motors, Inc., Class A | 11,264 | 0.15% |
| 22 | Littelfuse, Inc. | 5,747 | 0.07% |
| 125 | Louisiana-Pacific Corp. | 8,401 | 0.11% |
| 14 | Lowe's Cos., Inc. | 2,728 | 0.04% |
| 1,127 | Lumen Technologies, Inc. | 15,598 | 0.20% |
| 57 | Lumentum Holdings, Inc. | 4,638 | 0.06% |
| 37 | M&T Bank Corp. | 5,946 | 0.08% |
| 431 | Macy's, Inc. | 7,879 | 0.10% |
| 47 | ManpowerGroup, Inc. | 5,687 | 0.07% |
| 389 | Marathon Oil Corp. | 4,711 | 0.06% |
| 44 | Marsh & McLennan Cos., Inc. | 6,087 | 0.08% |
| 86 | MasterCard, Inc., Class A | 31,010 | 0.40% |
| 13 | McCormick & Co., Inc. | 1,158 | 0.02% |
| 221 | MEDNAX, Inc. | 7,068 | 0.09% |
| 38 | Medtronic PLC | 4,810 | 0.06% |
| 228 | Merck & Co., Inc. | 17,303 | 0.22% |
| 133 | Meridian Bioscience, Inc. | 2,761 | 0.04% |
| 42 | Merit Medical Systems, Inc. | 2,534 | 0.03% |
| 131 | Meritage Homes Corp. | 14,105 | 0.18% |
| 289 | MetLife, Inc. | 18,889 | 0.24% |
| 32 | Micron Technology, Inc. | 2,692 | 0.04% |
| 207 | Microsoft Corp. | 51,684 | 0.67% |
| 70 | Minerals Technologies, Inc. | 6,090 | 0.08% |
| 15 | Mohawk Industries, Inc. | 3,160 | 0.04% |
| 39 | Monro, Inc. | 2,431 | 0.03% |
| 463 | Monster Beverage Corp. | 43,647 | 0.57% |
| 32 | Moody's Corp. | 10,731 | 0.14% |
| 44 | Moog, Inc., Class A | 3,969 | 0.05% |
| 26 | Morgan Stanley | 2,365 | 0.03% |
| 173 | Mr. Cooper Group, Inc. | 5,984 | 0.08% |
| 43 | MSA Safety, Inc. | 7,227 | 0.09% |
| 37 | MSCI, Inc. | 17,321 | 0.22% |
| 131 | NCR Corp. | 6,314 | 0.08% |
| 121 | NeoGenomics, Inc. | 4,965 | 0.06% |
| 48 | Netflix, Inc. | 24,135 | 0.31% |
| 116 | New Jersey Resources Corp. | 4,956 | 0.06% |
| 459 | New York Community Bancorp, Inc. | 5,494 | 0.07% |
| 98 | New York Times Co. (The), Class A | 4,196 | 0.05% |
| 63 | News Corp., Class A | 1,700 | 0.02% |
| 169 | NextEra Energy Partners LP | 11,555 | 0.15% |
| 193 | NextEra Energy, Inc. | 14,131 | 0.18% |
| 24 | Nielsen Holdings PLC | 653 | 0.01% |
| 32 | Norfolk Southern Corp. | 8,989 | 0.12% |
| 130 | Northern Trust Corp. | 15,755 | 0.20% |
| 27 | NortonLifeLock, Inc. | 747 | 0.01% |
| 96 | NOV, Inc. | 1,548 | 0.02% |
| 290 | Novartis AG, Sponsored ADR | 25,630 | 0.33% |
| 109 | Novo Nordisk A/S, Sponsored ADR | 8,600 | 0.11% |
| 12 | Nucor Corp. | 1,230 | 0.02% |
| 118 | NVIDIA Corp. | 76,674 | 0.99% |
| 4 | NXP Semiconductors NV | 846 | 0.01% |
| 300 | O-I Glass, Inc. | 5,529 | 0.07% |

Natixis Sustainable Future 2040 Fund
Investments as of May 31, 2021 (Unaudited)

| <u>Shares</u> | <u>Security Description</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|--|--------------------------|------------------|
| 83 | Omnicom Group, Inc. | 6,826 | 0.09% |
| 66 | ONE Gas, Inc. | 4,905 | 0.06% |
| 70 | ONEOK, Inc. | 3,692 | 0.05% |
| 648 | Oracle Corp. | 51,024 | 0.66% |
| 67 | Ormat Technologies, Inc. | 4,626 | 0.06% |
| 77 | Oshkosh Corp. | 10,121 | 0.13% |
| 90 | Owens Corning | 9,599 | 0.12% |
| 401 | Park Hotels & Resorts, Inc. | 8,337 | 0.11% |
| 15 | Parker-Hannifin Corp. | 4,622 | 0.06% |
| 94 | Patterson Cos., Inc. | 3,059 | 0.04% |
| 24 | Paychex, Inc. | 2,427 | 0.03% |
| 40 | Paylocity Holding Corp. | 6,793 | 0.09% |
| 30 | Penumbra, Inc. | 7,473 | 0.10% |
| 204 | People's United Financial, Inc. | 3,858 | 0.05% |
| 73 | PepsiCo, Inc. | 10,800 | 0.14% |
| 35 | Perrigo Co. PLC | 1,615 | 0.02% |
| 163 | Pfizer, Inc. | 6,313 | 0.08% |
| 82 | PNC Financial Services Group, Inc. (The) | 15,964 | 0.21% |
| 8 | PPG Industries, Inc. | 1,438 | 0.02% |
| 31 | PPL Corp. | 902 | 0.01% |
| 45 | PROG Holdings, Inc. | 2,372 | 0.03% |
| 74 | ProLogis, Inc. | 8,720 | 0.11% |
| 21 | Proto Labs, Inc. | 1,877 | 0.02% |
| 61 | Prudential Financial, Inc. | 6,525 | 0.08% |
| 56 | PTC, Inc. | 7,512 | 0.10% |
| 201 | QUALCOMM, Inc. | 27,043 | 0.35% |
| 42 | Qualys, Inc. | 4,061 | 0.05% |
| 35 | Quest Diagnostics, Inc. | 4,608 | 0.06% |
| 16 | Quidel Corp. | 1,890 | 0.02% |
| 630 | Qurate Retail, Inc., Class A | 8,587 | 0.11% |
| 76 | Raytheon Technologies Corp. | 6,742 | 0.09% |
| 94 | Regeneron Pharmaceuticals, Inc. | 47,228 | 0.61% |
| 213 | Regions Financial Corp. | 4,986 | 0.06% |
| 240 | Reinsurance Group of America, Inc. | 30,247 | 0.39% |
| 75 | Reliance Steel & Aluminum Co. | 12,605 | 0.16% |
| 53 | Repligen Corp. | 9,678 | 0.13% |
| 9 | Republic Services, Inc. | 983 | 0.01% |
| 493 | Roche Holding AG, Sponsored ADR | 21,574 | 0.28% |
| 32 | Rockwell Automation, Inc. | 8,439 | 0.11% |
| 19 | Rogers Corp. | 3,560 | 0.05% |
| 17 | Royal Caribbean Cruises Ltd. | 1,586 | 0.02% |
| 48 | Royal Gold, Inc. | 5,941 | 0.08% |
| 62 | Ryder System, Inc. | 5,071 | 0.07% |
| 46 | S&P Global, Inc. | 17,456 | 0.23% |
| 156 | salesforce.com, Inc. | 37,144 | 0.48% |
| 640 | Schlumberger NV | 20,051 | 0.26% |
| 16 | Seagate Technology Holdings PLC | 1,532 | 0.02% |
| 238 | SEI Investments Co. | 15,099 | 0.20% |
| 35 | Sempra Energy | 4,742 | 0.06% |
| 74 | Shake Shack, Inc., Class A | 6,955 | 0.09% |
| 84 | Shenandoah Telecommunications Co. | 4,191 | 0.05% |
| 9 | Sherwin-Williams Co. (The) | 2,552 | 0.03% |
| 61 | Silicon Laboratories, Inc. | 8,330 | 0.11% |
| 116 | South Jersey Industries, Inc. | 3,093 | 0.04% |
| 517 | Southwestern Energy Co. | 2,673 | 0.03% |
| 261 | SpartanNash Co. | 5,473 | 0.07% |
| 65 | SPS Commerce, Inc. | 6,101 | 0.08% |
| 234 | Starbucks Corp. | 26,648 | 0.35% |
| 454 | State Street Corp. | 39,489 | 0.51% |
| 41 | Stepan Co. | 5,521 | 0.07% |
| 6 | STERIS PLC | 1,145 | 0.02% |
| 10 | Stryker Corp. | 2,553 | 0.03% |
| 105 | Sunnova Energy International, Inc. | 3,066 | 0.04% |
| 59 | Sunrun, Inc. | 2,638 | 0.03% |
| 15 | Sysco Corp. | 1,215 | 0.02% |
| 76 | T-Mobile US, Inc. | 10,750 | 0.14% |
| 7 | T. Rowe Price Group, Inc. | 1,339 | 0.02% |
| 42 | Target Corp. | 9,531 | 0.12% |
| 227 | Taylor Morrison Home Corp. | 6,724 | 0.09% |
| 170 | TCF Financial Corp. | 8,075 | 0.10% |
| 130 | TE Connectivity Ltd. | 17,638 | 0.23% |
| 96 | Terex Corp. | 5,028 | 0.07% |
| 62 | Tetra Tech, Inc. | 7,407 | 0.10% |
| 92 | Texas Capital Bancshares, Inc. | 6,337 | 0.08% |
| 65 | Texas Instruments, Inc. | 12,338 | 0.16% |
| 12 | Thermo Fisher Scientific, Inc. | 5,634 | 0.07% |

Natixis Sustainable Future 2040 Fund
Investments as of May 31, 2021 (Unaudited)

| <u>Shares</u> | <u>Security Description</u> | | <u>Market Value (\$)</u> | <u>% of Fund</u> | |
|-------------------------|---|----------------------|--------------------------|--------------------------|------------------|
| 43 | Thor Industries, Inc. | | 5,289 | 0.07% | |
| 13 | TJX Cos., Inc. (The) | | 878 | 0.01% | |
| 82 | Toro Co. (The) | | 9,109 | 0.12% | |
| 31 | Travelers Cos., Inc. (The) | | 4,951 | 0.06% | |
| 59 | Trex Co., Inc. | | 5,747 | 0.07% | |
| 252 | Truist Financial Corp. | | 15,569 | 0.20% | |
| 288 | Trustmark Corp. | | 9,662 | 0.13% | |
| 119 | U.S. Bancorp | | 7,233 | 0.09% | |
| 136 | UGI Corp. | | 6,263 | 0.08% | |
| 9 | Ulta Beauty, Inc. | | 3,108 | 0.04% | |
| 883 | Under Armour, Inc., Class A | | 19,938 | 0.26% | |
| 26 | Union Pacific Corp. | | 5,843 | 0.08% | |
| 42 | United Parcel Service, Inc., Class B | | 9,013 | 0.12% | |
| 29 | UnitedHealth Group, Inc. | | 11,946 | 0.16% | |
| 33 | Universal Display Corp. | | 7,123 | 0.09% | |
| 50 | Valero Energy Corp. | | 4,020 | 0.05% | |
| 31 | Ventas, Inc. | | 1,719 | 0.02% | |
| 14 | VeriSign, Inc. | | 3,079 | 0.04% | |
| 72 | VF Corp. | | 5,740 | 0.07% | |
| 36 | Virtus Investment Partners, Inc. | | 10,124 | 0.13% | |
| 270 | Visa, Inc., Class A | | 61,371 | 0.80% | |
| 194 | Vishay Intertechnology, Inc. | | 4,670 | 0.06% | |
| 39 | Visteon Corp. | | 4,776 | 0.06% | |
| 58 | Walgreens Boots Alliance, Inc. | | 3,054 | 0.04% | |
| 276 | Walt Disney Co. (The) | | 49,307 | 0.64% | |
| 16 | Waste Management, Inc. | | 2,251 | 0.03% | |
| 7 | Waters Corp. | | 2,256 | 0.03% | |
| 176 | Webster Financial Corp. | | 9,976 | 0.13% | |
| 18 | WEC Energy Group, Inc. | | 1,690 | 0.02% | |
| 442 | Wells Fargo & Co. | | 20,650 | 0.27% | |
| 15 | Welltower, Inc. | | 1,122 | 0.01% | |
| 205 | Wendy's Co. (The) | | 4,760 | 0.06% | |
| 30 | WEX, Inc. | | 5,877 | 0.08% | |
| 58 | Weyerhaeuser Co. | | 2,202 | 0.03% | |
| 51 | Williams-Sonoma, Inc. | | 8,647 | 0.11% | |
| 78 | Wintrust Financial Corp. | | 6,273 | 0.08% | |
| 124 | Wolverine World Wide, Inc. | | 4,521 | 0.06% | |
| 171 | Workday, Inc., Class A | | 39,111 | 0.51% | |
| 85 | World Fuel Services Corp. | | 2,612 | 0.03% | |
| 8 | Xilinx, Inc. | | 1,016 | 0.01% | |
| 259 | Yum China Holdings, Inc. | | 17,519 | 0.23% | |
| 89 | Yum! Brands, Inc. | | 10,677 | 0.14% | |
| 8 | Zoetis, Inc. | | 1,413 | 0.02% | |
| | Total | | 4,288,374 | 55.56% | |
| <u>Principal Amount</u> | <u>Security Description</u> | <u>Interest Rate</u> | <u>Maturity Date</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
| Bonds and Notes | | | | | |
| 2,000 | AbbVie, Inc. | 3.600 | 5/14/2025 | 2,187 | 0.03% |
| 2,000 | Amazon.com, Inc. | 3.875 | 8/22/2037 | 2,298 | 0.03% |
| 2,000 | American Express Co. | 3.700 | 8/3/2023 | 2,140 | 0.03% |
| 2,000 | American International Group, Inc. | 3.400 | 6/30/2030 | 2,160 | 0.03% |
| 2,000 | Amgen, Inc. | 2.650 | 5/11/2022 | 2,037 | 0.03% |
| 3,000 | Anthem, Inc. | 4.101 | 3/1/2028 | 3,400 | 0.04% |
| 3,000 | Apple, Inc. | 2.500 | 2/9/2025 | 3,199 | 0.04% |
| 2,000 | Ares Capital Corp. | 3.250 | 7/15/2025 | 2,109 | 0.03% |
| 2,000 | AT&T, Inc. | 3.650 | 6/1/2051 | 1,998 | 0.02% |
| 2,000 | Bank of America Corp., (fixed rate to 1/20/2022, variable rate thereafter), MTN | 3.124 | 1/20/2023 | 2,036 | 0.03% |
| 2,000 | Bank of Montreal, MTN | 1.900 | 8/27/2021 | 2,009 | 0.03% |
| 3,000 | Bank of New York Mellon Corp. (The), Series 12, MTN | 3.650 | 2/4/2024 | 3,250 | 0.04% |
| 2,000 | Bank of Nova Scotia (The) | 3.400 | 2/11/2024 | 2,153 | 0.03% |
| 2,000 | Biogen, Inc. | 2.250 | 5/1/2030 | 1,972 | 0.02% |
| 2,000 | BlackRock, Inc. | 2.400 | 4/30/2030 | 2,074 | 0.03% |
| 2,000 | Boston Properties LP | 2.750 | 10/1/2026 | 2,141 | 0.03% |
| 3,000 | BP Capital Markets PLC | 3.814 | 2/10/2024 | 3,268 | 0.04% |
| 2,000 | Brighthouse Financial, Inc. | 3.700 | 6/22/2027 | 2,188 | 0.03% |
| 2,000 | Broadcom, Inc. | 4.110 | 9/15/2028 | 2,210 | 0.03% |
| 3,000 | Caterpillar Financial Services Corp. | 0.650 | 7/7/2023 | 3,021 | 0.04% |
| 4,000 | Cigna Corp. | 3.750 | 7/15/2023 | 4,272 | 0.05% |
| 3,000 | Citigroup, Inc. | 4.600 | 3/9/2026 | 3,442 | 0.04% |
| 4,000 | Coca-Cola Co. (The) | 1.450 | 6/1/2027 | 4,057 | 0.05% |
| 2,000 | Comcast Corp. | 3.000 | 2/1/2024 | 2,130 | 0.03% |
| 2,000 | Cooperative Rabobank U.A. | 3.875 | 2/8/2022 | 2,051 | 0.03% |
| 2,000 | CSX Corp. | 2.600 | 11/1/2026 | 2,135 | 0.03% |

Natixis Sustainable Future 2040 Fund
Investments as of May 31, 2021 (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 | CVS Health Corp. | 4.300 | 3/25/2028 | 4,584 | 0.06% |
| 2,000 | DH Europe Finance II S.a.r.l. | 2.200 | 11/15/2024 | 2,099 | 0.03% |
| 2,000 | Duke Energy Corp. | 3.750 | 4/15/2024 | 2,160 | 0.03% |
| 2,000 | eBay, Inc. | 3.800 | 3/9/2022 | 2,047 | 0.03% |
| 4,000 | Entergy Corp. | 0.900 | 9/15/2025 | 3,948 | 0.05% |
| 2,000 | EQT Corp. | 3.000 | 10/1/2022 | 2,044 | 0.03% |
| 4,000 | Essential Utilities, Inc. | 4.276 | 5/1/2049 | 4,587 | 0.06% |
| 2,000 | Exelon Corp. | 4.050 | 4/15/2030 | 2,241 | 0.03% |
| 2,000 | Exxon Mobil Corp. | 2.992 | 3/19/2025 | 2,159 | 0.03% |
| 4,000 | Federal National Mortgage Association | 6.625 | 11/15/2030 | 5,741 | 0.07% |
| 552 | FHLMC | 3.000 | 6/1/2049 | 577 | 0.01% |
| 1,893 | FNMA | 2.000 | 9/1/2050 | 1,914 | 0.02% |
| 1,796 | FNMA | 2.500 | 8/1/2050 | 1,862 | 0.02% |
| 12,674 | FNMA | 2.500 | 2/1/2051 | 13,137 | 0.17% |
| 2,280 | FNMA | 3.000 | 4/1/2034 | 2,406 | 0.03% |
| 3,897 | FNMA | 3.000 | 12/1/2049 | 4,071 | 0.05% |
| 688 | FNMA | 3.500 | 4/1/2049 | 727 | 0.01% |
| 3,570 | FNMA | 3.500 | 6/1/2049 | 3,770 | 0.05% |
| 1,182 | FNMA | 3.500 | 8/1/2049 | 1,248 | 0.02% |
| 289 | FNMA | 4.000 | 6/1/2049 | 308 | 0.00% |
| 948 | FNMA | 4.000 | 3/1/2050 | 1,012 | 0.01% |
| 1,051 | FNMA | 4.500 | 5/1/2049 | 1,136 | 0.01% |
| 328 | FNMA | 4.500 | 6/1/2049 | 354 | 0.00% |
| 2,000 | General Mills, Inc. | 4.000 | 4/17/2025 | 2,220 | 0.03% |
| 2,000 | General Motors Financial Co., Inc. | 4.350 | 1/17/2027 | 2,252 | 0.03% |
| 2,000 | Goldman Sachs Group, Inc. (The) | 3.750 | 5/22/2025 | 2,201 | 0.03% |
| 2,000 | HP, Inc. | 3.000 | 6/17/2027 | 2,146 | 0.03% |
| 2,000 | Intel Corp. | 2.450 | 11/15/2029 | 2,076 | 0.03% |
| 2,000 | Intercontinental Exchange, Inc. | 3.000 | 6/15/2050 | 1,899 | 0.02% |
| 3,000 | International Business Machines Corp. | 4.000 | 6/20/2042 | 3,386 | 0.04% |
| 2,000 | John Deere Capital Corp., MTN | 2.650 | 1/6/2022 | 2,029 | 0.03% |
| 3,000 | Johnson & Johnson | 1.300 | 9/1/2030 | 2,876 | 0.04% |
| 2,000 | JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter) | 3.220 | 3/1/2025 | 2,136 | 0.03% |
| 3,000 | KeyCorp, MTN | 2.550 | 10/1/2029 | 3,102 | 0.04% |
| 3,000 | Kinder Morgan Energy Partners LP | 4.150 | 2/1/2024 | 3,252 | 0.04% |
| 2,000 | LYB International Finance BV | 5.250 | 7/15/2043 | 2,472 | 0.03% |
| 2,000 | Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter) | 3.763 | 11/28/2028 | 2,195 | 0.03% |
| 2,000 | McKesson Corp. | 3.950 | 2/16/2028 | 2,255 | 0.03% |
| 2,000 | Mondelez International, Inc. | 2.750 | 4/13/2030 | 2,072 | 0.03% |
| 2,000 | Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN | 4.431 | 1/23/2030 | 2,322 | 0.03% |
| 2,000 | NextEra Energy Capital Holdings, Inc. | 2.250 | 6/1/2030 | 1,992 | 0.02% |
| 4,000 | NiSource, Inc. | 0.950 | 8/15/2025 | 3,979 | 0.05% |
| 2,000 | NVIDIA Corp. | 2.850 | 4/1/2030 | 2,129 | 0.03% |
| 2,000 | Oracle Corp. | 2.950 | 5/15/2025 | 2,138 | 0.03% |
| 4,000 | ORIX Corp. | 2.900 | 7/18/2022 | 4,108 | 0.05% |
| 8,000 | Pacific Gas & Electric Co. | 4.550 | 7/1/2030 | 8,415 | 0.11% |
| 2,000 | PNC Financial Services Group, Inc. (The) | 2.600 | 7/23/2026 | 2,135 | 0.03% |
| 4,000 | QUALCOMM, Inc. | 1.650 | 5/20/2032 | 3,721 | 0.05% |
| 2,000 | Quest Diagnostics, Inc. | 2.950 | 6/30/2030 | 2,081 | 0.03% |
| 2,000 | Royal Bank of Canada, GMTN | 2.550 | 7/16/2024 | 2,119 | 0.03% |
| 3,000 | Santander Holdings USA, Inc. | 3.500 | 6/7/2024 | 3,220 | 0.04% |
| 2,000 | Shell International Finance BV | 6.375 | 12/15/2038 | 2,914 | 0.04% |
| 1,000 | Southern California Edison Co., Series C | 4.125 | 3/1/2048 | 1,034 | 0.01% |
| 3,000 | Starbucks Corp. | 2.250 | 3/12/2030 | 2,983 | 0.04% |
| 2,000 | State Street Corp. | 2.400 | 1/24/2030 | 2,058 | 0.03% |
| 2,000 | Toyota Motor Credit Corp., MTN | 2.600 | 1/11/2022 | 2,029 | 0.03% |
| 3,000 | Truist Bank | 3.200 | 4/1/2024 | 3,227 | 0.04% |
| 3,000 | U.S. Treasury Bond | 2.500 | 5/15/2046 | 3,124 | 0.04% |
| 7,000 | U.S. Treasury Bond | 2.875 | 11/15/2046 | 7,812 | 0.10% |
| 7,000 | U.S. Treasury Bond | 3.000 | 5/15/2045 | 7,958 | 0.10% |
| 4,000 | U.S. Treasury Bond | 3.000 | 2/15/2048 | 4,575 | 0.06% |
| 6,000 | U.S. Treasury Bond | 3.000 | 2/15/2049 | 6,887 | 0.09% |
| 1,000 | U.S. Treasury Bond | 4.500 | 2/15/2036 | 1,340 | 0.02% |
| 10,000 | U.S. Treasury Note | 0.375 | 11/30/2025 | 9,857 | 0.13% |
| 7,000 | U.S. Treasury Note | 1.250 | 3/31/2028 | 7,005 | 0.09% |
| 8,000 | U.S. Treasury Note | 1.625 | 8/31/2022 | 8,152 | 0.10% |
| 13,000 | U.S. Treasury Note | 2.125 | 12/31/2022 | 13,410 | 0.17% |
| 2,000 | UnitedHealth Group, Inc. | 5.800 | 3/15/2036 | 2,766 | 0.03% |
| 2,000 | Verizon Communications, Inc., 3-month LIBOR + 1.100% | 1.256 | 5/15/2025 | 2,057 | 0.03% |
| 4,000 | ViacomCBS, Inc. | 4.750 | 5/15/2025 | 4,539 | 0.06% |
| 2,000 | Virginia Electric & Power Co., Series A | 3.150 | 1/15/2026 | 2,187 | 0.03% |
| 4,000 | VMware, Inc. | 2.950 | 8/21/2022 | 4,115 | 0.05% |
| 3,000 | Vodafone Group PLC | 6.150 | 2/27/2037 | 4,031 | 0.05% |

Natixis Sustainable Future 2040 Fund
Investments as of May 31, 2021 (Unaudited)

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|--------------------------------|---|----------------------|----------------------|--------------------------|------------------|
| 3,000 | Wells Fargo & Co., MTN | 3.000 | 2/19/2025 | 3,227 | 0.04% |
| 2,000 | Westpac Banking Corp. | 2.350 | 2/19/2025 | 2,109 | 0.03% |
| | Total | | | 316,393 | 4.10% |
| <u>Shares</u> | <u>Security Description</u> | | | <u>Market Value (\$)</u> | <u>% of Fund</u> |
| Exchange-Traded Funds | | | | | |
| 5,973 | iShares® ESG Aware MSCI EAFE ETF | | | 484,410 | 6.28% |
| Affiliated Mutual Funds | | | | | |
| 17,357 | Loomis Sayles Inflation Protected Securities Fund, Class N | | | 208,808 | 2.70% |
| 14,568 | Loomis Sayles Limited Term Government and Agency Fund, Class N | | | 167,388 | 2.17% |
| 27,506 | Mirova Global Green Bond Fund, Class N | | | 288,533 | 3.74% |
| 44,916 | Mirova International Sustainable Equity Fund, Class N | | | 659,821 | 8.55% |
| 16,334 | WCM Focused Emerging Markets Fund, Institutional Class | | | 338,923 | 4.39% |
| 23,570 | WCM Focused International Growth Fund, Institutional Class | | | 632,386 | 8.19% |
| | Total | | | 2,295,859 | 29.74% |
| <u>Principal Amount</u> | <u>Security Description</u> | <u>Interest Rate</u> | <u>Maturity Date</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
| Short-Term Investments | | | | | |
| 368,652 | Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation | 0.000 | 6/1/2021 | 368,652 | 4.78% |
| | Total Investments | | | 7,753,688 | 100.46% |
| | Other assets less liabilities | | | (35,159) | (0.46%) |
| | Net Assets | | | 7,718,529 | 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 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.

Natixis Sustainable Future 2040 Fund
Investments as of April 30, 2021 (Unaudited)

| <u>Shares</u> | <u>Security Description</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|----------------------|---|--------------------------|------------------|
| Common Stocks | | | |
| 51 | Abbott Laboratories | 6,124 | 0.08% |
| 51 | AbbVie, Inc. | 5,687 | 0.08% |
| 58 | Accenture PLC, Class A | 16,818 | 0.23% |
| 32 | Activision Blizzard, Inc. | 2,918 | 0.04% |
| 18 | Acuity Brands, Inc. | 3,339 | 0.05% |
| 33 | Adobe, Inc. | 16,775 | 0.23% |
| 45 | Advanced Micro Devices, Inc. | 3,673 | 0.05% |
| 178 | AECOM | 11,825 | 0.16% |
| 74 | AES Corp. (The) | 2,059 | 0.03% |
| 27 | Aflac, Inc. | 1,451 | 0.02% |
| 66 | AGCO Corp. | 9,631 | 0.13% |
| 21 | Agilent Technologies, Inc. | 2,806 | 0.04% |
| 9 | Air Products & Chemicals, Inc. | 2,596 | 0.04% |
| 108 | Akamai Technologies, Inc. | 11,740 | 0.16% |
| 15 | Alaska Air Group, Inc. | 1,037 | 0.01% |
| 182 | Alibaba Group Holding Ltd., Sponsored ADR | 42,033 | 0.57% |
| 200 | Allscripts Healthcare Solutions, Inc. | 3,112 | 0.04% |
| 38 | Allstate Corp. (The) | 4,818 | 0.07% |
| 790 | Ally Financial, Inc. | 40,646 | 0.55% |
| 25 | Alphabet, Inc., Class A | 58,838 | 0.80% |
| 28 | Alphabet, Inc., Class C | 67,483 | 0.92% |
| 20 | Amazon.com, Inc. | 69,348 | 0.94% |
| 19 | Amedisys, Inc. | 5,127 | 0.07% |
| 129 | American Campus Communities, Inc. | 5,832 | 0.08% |
| 117 | American Eagle Outfitters, Inc. | 4,045 | 0.05% |
| 123 | American Electric Power Co., Inc. | 10,911 | 0.15% |
| 167 | American Express Co. | 25,609 | 0.35% |
| 426 | American International Group, Inc. | 20,640 | 0.28% |
| 42 | American Tower Corp. | 10,700 | 0.15% |
| 40 | American Water Works Co., Inc. | 6,240 | 0.08% |
| 11 | Ameriprise Financial, Inc. | 2,842 | 0.04% |
| 111 | Ameris Bancorp | 6,004 | 0.08% |
| 49 | Amgen, Inc. | 11,742 | 0.16% |
| 18 | Amphenol Corp., Class A | 1,212 | 0.02% |
| 22 | Analog Devices, Inc. | 3,370 | 0.05% |
| 32 | ANSYS, Inc. | 11,701 | 0.16% |
| 24 | Anthem, Inc. | 9,105 | 0.12% |
| 835 | APA Corp. | 16,700 | 0.23% |
| 35 | Applied Materials, Inc. | 4,645 | 0.06% |
| 10 | Aptiv PLC | 1,439 | 0.02% |
| 754 | Archrock, Inc. | 7,042 | 0.10% |
| 38 | Arista Networks, Inc. | 11,976 | 0.16% |
| 48 | Asbury Automotive Group, Inc. | 9,533 | 0.13% |
| 195 | AT&T, Inc. | 6,125 | 0.08% |
| 158 | Autodesk, Inc. | 46,122 | 0.63% |
| 137 | Automatic Data Processing, Inc. | 25,618 | 0.35% |
| 3 | AutoZone, Inc. | 4,392 | 0.06% |
| 88 | Avnet, Inc. | 3,865 | 0.05% |
| 29 | Axon Enterprise, Inc. | 4,397 | 0.06% |
| 103 | Baker Hughes Co. | 2,068 | 0.03% |
| 60 | Ball Corp. | 5,618 | 0.08% |
| 331 | Ballard Power Systems, Inc. | 7,239 | 0.10% |
| 198 | BancorpSouth Bank | 5,859 | 0.08% |
| 823 | Bank of America Corp. | 33,356 | 0.45% |
| 683 | Bank of New York Mellon Corp. (The) | 34,068 | 0.46% |
| 12 | Baxter International, Inc. | 1,028 | 0.01% |
| 9 | Becton Dickinson & Co. | 2,239 | 0.03% |
| 25 | Best Buy Co., Inc. | 2,907 | 0.04% |
| 19 | Bio-Techne Corp. | 8,122 | 0.11% |
| 15 | Biogen, Inc. | 4,010 | 0.05% |
| 115 | BioMarin Pharmaceutical, Inc. | 8,961 | 0.12% |
| 69 | BJ's Wholesale Club Holdings, Inc. | 3,082 | 0.04% |
| 44 | Blackbaud, Inc. | 3,129 | 0.04% |
| 9 | BlackRock, Inc. | 7,374 | 0.10% |
| 174 | Boeing Co. (The) | 40,770 | 0.55% |
| 11 | Booking Holdings, Inc. | 27,127 | 0.37% |
| 117 | Boralex, Inc., Class A | 3,868 | 0.05% |
| 13 | BorgWarner, Inc. | 632 | 0.01% |
| 8 | Boston Properties, Inc. | 875 | 0.01% |
| 33 | Boston Scientific Corp. | 1,439 | 0.02% |
| 61 | Bottomline Technologies, Inc. | 2,962 | 0.04% |
| 67 | Bristol-Myers Squibb Co. | 4,182 | 0.06% |
| 522 | Brixmor Property Group, Inc. | 11,661 | 0.16% |
| 5 | Cable One, Inc. | 8,950 | 0.12% |

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| <u>Shares</u> | <u>Security Description</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|---|--------------------------|------------------|
| 122 | Callaway Golf Co. | 3,532 | 0.05% |
| 86 | Camden Property Trust | 10,361 | 0.14% |
| 64 | Campbell Soup Co. | 3,056 | 0.04% |
| 245 | Capital One Financial Corp. | 36,525 | 0.50% |
| 28 | Carlisle Cos., Inc. | 5,366 | 0.07% |
| 31 | Carrier Global Corp. | 1,351 | 0.02% |
| 151 | Caterpillar, Inc. | 34,445 | 0.47% |
| 117 | CBRE Group, Inc., Class A | 9,968 | 0.14% |
| 139 | Centene Corp. | 8,582 | 0.12% |
| 227 | Cerner Corp. | 17,036 | 0.23% |
| 412 | Charles Schwab Corp. (The) | 29,005 | 0.39% |
| 37 | Chart Industries, Inc. | 5,943 | 0.08% |
| 40 | Charter Communications, Inc., Class A | 26,938 | 0.37% |
| 12 | Chemed Corp. | 5,719 | 0.08% |
| 3 | Chipotle Mexican Grill, Inc. | 4,476 | 0.06% |
| 67 | Chubb Ltd. | 11,497 | 0.16% |
| 94 | Ciena Corp. | 4,744 | 0.06% |
| 30 | Cigna Corp. | 7,470 | 0.10% |
| 69 | Cinemark Holdings, Inc. | 1,463 | 0.02% |
| 74 | Cirrus Logic, Inc. | 5,506 | 0.07% |
| 453 | Cisco Systems, Inc. | 23,062 | 0.31% |
| 408 | Citigroup, Inc. | 29,066 | 0.39% |
| 135 | Citizens Financial Group, Inc. | 6,248 | 0.08% |
| 11 | Citrix Systems, Inc. | 1,362 | 0.02% |
| 284 | Cleveland-Cliffs, Inc. | 5,072 | 0.07% |
| 7 | Clorox Co. (The) | 1,278 | 0.02% |
| 17 | CME Group, Inc. | 3,434 | 0.05% |
| 200 | Coca-Cola Co. (The) | 10,796 | 0.15% |
| 101 | Cognex Corp. | 8,698 | 0.12% |
| 50 | Cognizant Technology Solutions Corp., Class A | 4,020 | 0.05% |
| 20 | Coherent, Inc. | 5,200 | 0.07% |
| 215 | Colgate-Palmolive Co. | 17,351 | 0.24% |
| 710 | Comcast Corp., Class A | 39,867 | 0.54% |
| 8 | Comerica, Inc. | 601 | 0.01% |
| 142 | Commercial Metals Co. | 4,149 | 0.06% |
| 16 | Conagra Brands, Inc. | 593 | 0.01% |
| 163 | ConocoPhillips | 8,336 | 0.11% |
| 72 | Consolidated Edison, Inc. | 5,574 | 0.08% |
| 88 | Constellation Brands, Inc., Class A | 21,148 | 0.29% |
| 7 | Cooper Cos., Inc. (The) | 2,876 | 0.04% |
| 35 | Corning, Inc. | 1,547 | 0.02% |
| 194 | Corporate Office Properties Trust | 5,440 | 0.07% |
| 3 | Costco Wholesale Corp. | 1,116 | 0.02% |
| 124 | Cree, Inc. | 12,328 | 0.17% |
| 8 | Crown Castle International Corp. | 1,512 | 0.02% |
| 32 | CSX Corp. | 3,224 | 0.04% |
| 96 | Cullen/Frost Bankers, Inc. | 11,526 | 0.16% |
| 58 | Cummins, Inc. | 14,618 | 0.20% |
| 181 | CVS Health Corp. | 13,828 | 0.19% |
| 62 | CyrusOne, Inc. | 4,515 | 0.06% |
| 287 | Dana, Inc. | 7,261 | 0.10% |
| 18 | Danaher Corp. | 4,571 | 0.06% |
| 95 | Darling Ingredients, Inc. | 6,598 | 0.09% |
| 29 | Deckers Outdoor Corp. | 9,808 | 0.13% |
| 152 | Deere & Co. | 56,369 | 0.77% |
| 83 | Delta Air Lines, Inc. | 3,894 | 0.05% |
| 16 | DENTSPLY SIRONA, Inc. | 1,080 | 0.01% |
| 75 | Devon Energy Corp. | 1,754 | 0.02% |
| 153 | Diamondback Energy, Inc. | 12,505 | 0.17% |
| 43 | Dine Brands Global, Inc. | 4,156 | 0.06% |
| 116 | Discovery, Inc., Series A | 4,369 | 0.06% |
| 18 | Discovery, Inc., Series C | 582 | 0.01% |
| 220 | Douglas Emmett, Inc. | 7,379 | 0.10% |
| 27 | DTE Energy Co. | 3,781 | 0.05% |
| 26 | DuPont de Nemours, Inc. | 2,005 | 0.03% |
| 559 | DXC Technology Co. | 18,397 | 0.25% |
| 293 | Easterly Government Properties, Inc. | 6,279 | 0.09% |
| 45 | Eaton Corp. PLC | 6,432 | 0.09% |
| 554 | eBay, Inc. | 30,908 | 0.42% |
| 12 | Ecolab, Inc. | 2,689 | 0.04% |
| 200 | Edison International | 11,890 | 0.16% |
| 50 | Edwards Lifesciences Corp. | 4,776 | 0.06% |
| 67 | Electronic Arts, Inc. | 9,519 | 0.13% |
| 24 | Eli Lilly & Co. | 4,386 | 0.06% |
| 44 | Encompass Health Corp. | 3,734 | 0.05% |
| 41 | Enphase Energy, Inc. | 5,709 | 0.08% |

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|---------------|---|--------------------------|------------------|
| 359 | EOG Resources, Inc. | 26,437 | 0.36% |
| 165 | EQT Corp. | 3,152 | 0.04% |
| 29 | Equity Residential | 2,153 | 0.03% |
| 274 | Essential Utilities, Inc. | 12,914 | 0.18% |
| 4 | Estee Lauder Cos., Inc. (The), Class A | 1,255 | 0.02% |
| 7 | Etsy, Inc. | 1,392 | 0.02% |
| 32 | Eversource Energy | 2,759 | 0.04% |
| 8 | Expedia Group, Inc. | 1,410 | 0.02% |
| 291 | Expeditors International of Washington, Inc. | 31,969 | 0.43% |
| 71 | Exponent, Inc. | 6,839 | 0.09% |
| 7 | F5 Networks, Inc. | 1,307 | 0.02% |
| 268 | Facebook, Inc., Class A | 87,121 | 1.18% |
| 66 | FactSet Research Systems, Inc. | 22,191 | 0.30% |
| 20 | Fair Isaac Corp. | 10,428 | 0.14% |
| 65 | Fifth Third Bancorp | 2,635 | 0.04% |
| 91 | First American Financial Corp. | 5,870 | 0.08% |
| 154 | First Solar, Inc. | 11,786 | 0.16% |
| 156 | Fiserv, Inc. | 18,739 | 0.25% |
| 24 | Five Below, Inc. | 4,830 | 0.07% |
| 80 | Fox Corp., Class A | 2,994 | 0.04% |
| 63 | Franklin Resources, Inc. | 1,890 | 0.03% |
| 347 | Fulton Financial Corp. | 5,916 | 0.08% |
| 17 | GameStop Corp., Class A | 2,951 | 0.04% |
| 52 | Gap, Inc. (The) | 1,721 | 0.02% |
| 98 | Gartner, Inc. | 19,196 | 0.26% |
| 37 | GATX Corp. | 3,615 | 0.05% |
| 64 | General Dynamics Corp. | 12,175 | 0.17% |
| 1,414 | General Electric Co. | 18,552 | 0.25% |
| 48 | General Mills, Inc. | 2,921 | 0.04% |
| 402 | General Motors Co. | 23,002 | 0.31% |
| 36 | Genuine Parts Co. | 4,499 | 0.06% |
| 38 | Gilead Sciences, Inc. | 2,412 | 0.03% |
| 49 | Globus Medical, Inc., Class A | 3,517 | 0.05% |
| 65 | Goldman Sachs Group, Inc. (The) | 22,649 | 0.31% |
| 49 | Green Dot Corp., Class A | 2,242 | 0.03% |
| 25 | Haemonetics Corp. | 1,682 | 0.02% |
| 91 | Hain Celestial Group, Inc. (The) | 3,732 | 0.05% |
| 178 | Hannon Armstrong Sustainable Infrastructure Capital, Inc. | 9,327 | 0.13% |
| 34 | Hanover Insurance Group, Inc. (The) | 4,703 | 0.06% |
| 134 | Hartford Financial Services Group, Inc. (The) | 8,839 | 0.12% |
| 77 | HB Fuller Co. | 5,145 | 0.07% |
| 145 | HCA Healthcare, Inc. | 29,154 | 0.40% |
| 55 | Healthcare Services Group, Inc. | 1,647 | 0.02% |
| 28 | Henry Schein, Inc. | 2,030 | 0.03% |
| 1,092 | Hewlett Packard Enterprise Co. | 17,494 | 0.24% |
| 52 | Hill-Rom Holdings, Inc. | 5,731 | 0.08% |
| 151 | Hilton Worldwide Holdings, Inc. | 19,434 | 0.26% |
| 22 | Hologic, Inc. | 1,442 | 0.02% |
| 72 | Home Depot, Inc. (The) | 23,304 | 0.32% |
| 8 | Honeywell International, Inc. | 1,784 | 0.02% |
| 65 | Hormel Foods Corp. | 3,003 | 0.04% |
| 96 | Host Hotels & Resorts, Inc. | 1,743 | 0.02% |
| 681 | HP, Inc. | 23,229 | 0.32% |
| 36 | Hubbell, Inc. | 6,912 | 0.09% |
| 59 | Humana, Inc. | 26,269 | 0.36% |
| 74 | Huntington Bancshares, Inc. | 1,134 | 0.02% |
| 98 | Ichor Holdings Ltd. | 5,465 | 0.07% |
| 52 | IDACORP, Inc. | 5,329 | 0.07% |
| 10 | IHS Markit Ltd. | 1,076 | 0.01% |
| 13 | Illinois Tool Works, Inc. | 2,996 | 0.04% |
| 60 | Illumina, Inc. | 23,570 | 0.32% |
| 47 | Ingredion, Inc. | 4,390 | 0.06% |
| 55 | Innospec, Inc. | 5,358 | 0.07% |
| 24 | Insperty, Inc. | 2,101 | 0.03% |
| 175 | Intel Corp. | 10,068 | 0.14% |
| 33 | Intercontinental Exchange, Inc. | 3,884 | 0.05% |
| 176 | International Bancshares Corp. | 8,341 | 0.11% |
| 44 | International Paper Co. | 2,552 | 0.03% |
| 51 | Interpublic Group of Cos., Inc. (The) | 1,619 | 0.02% |
| 16 | Intuitive Surgical, Inc. | 13,840 | 0.19% |
| 20 | Invesco Ltd. | 540 | 0.01% |
| 25 | Iron Mountain, Inc. | 1,003 | 0.01% |
| 127 | Itron, Inc. | 11,422 | 0.16% |
| 88 | ITT, Inc. | 8,299 | 0.11% |
| 14 | J.M. Smucker Co. (The) | 1,834 | 0.02% |

Natixis Sustainable Future 2040 Fund
Investments as of April 30, 2021 (Unaudited)

| <u>Shares</u> | <u>Security Description</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|--------------------------------------|--------------------------|------------------|
| 61 | Jack in the Box, Inc. | 7,360 | 0.10% |
| 127 | Janus Henderson Group PLC | 4,368 | 0.06% |
| 38 | Jazz Pharmaceuticals PLC | 6,247 | 0.08% |
| 425 | JetBlue Airways Corp. | 8,653 | 0.12% |
| 28 | Johnson Controls International PLC | 1,746 | 0.02% |
| 36 | Jones Lang LaSalle, Inc. | 6,765 | 0.09% |
| 159 | KB Home | 7,669 | 0.10% |
| 25 | Kellogg Co. | 1,561 | 0.02% |
| 101 | Kennametal, Inc. | 4,056 | 0.06% |
| 666 | Keurig Dr Pepper, Inc. | 23,876 | 0.32% |
| 184 | KeyCorp | 4,004 | 0.05% |
| 98 | Kilroy Realty Corp. | 6,717 | 0.09% |
| 125 | Kimberly-Clark Corp. | 16,665 | 0.23% |
| 174 | Kinder Morgan, Inc. | 2,967 | 0.04% |
| 194 | KKR & Co., Inc. | 10,977 | 0.15% |
| 72 | Korn Ferry | 4,888 | 0.07% |
| 67 | Kroger Co. (The) | 2,448 | 0.03% |
| 6 | L3Harris Technologies, Inc. | 1,255 | 0.02% |
| 21 | Laboratory Corp. of America Holdings | 5,583 | 0.08% |
| 7 | Lam Research Corp. | 4,343 | 0.06% |
| 28 | Lennox International, Inc. | 9,390 | 0.13% |
| 26 | Ligand Pharmaceuticals, Inc. | 3,793 | 0.05% |
| 15 | Lincoln National Corp. | 962 | 0.01% |
| 51 | Linde PLC | 14,578 | 0.20% |
| 29 | Lithia Motors, Inc., Class A | 11,147 | 0.15% |
| 20 | Littelfuse, Inc. | 5,305 | 0.07% |
| 118 | Louisiana-Pacific Corp. | 7,774 | 0.11% |
| 14 | Lowe's Cos., Inc. | 2,748 | 0.04% |
| 1,127 | Lumen Technologies, Inc. | 14,459 | 0.20% |
| 52 | Lumentum Holdings, Inc. | 4,423 | 0.06% |
| 34 | M&T Bank Corp. | 5,361 | 0.07% |
| 408 | Macy's, Inc. | 6,765 | 0.09% |
| 43 | ManpowerGroup, Inc. | 5,198 | 0.07% |
| 389 | Marathon Oil Corp. | 4,380 | 0.06% |
| 44 | Marsh & McLennan Cos., Inc. | 5,971 | 0.08% |
| 85 | MasterCard, Inc., Class A | 32,475 | 0.44% |
| 13 | McCormick & Co., Inc. | 1,175 | 0.02% |
| 207 | MEDNAX, Inc. | 5,448 | 0.07% |
| 38 | Medtronic PLC | 4,975 | 0.07% |
| 228 | Merck & Co., Inc. | 16,986 | 0.23% |
| 103 | Meridian Bioscience, Inc. | 2,017 | 0.03% |
| 42 | Merit Medical Systems, Inc. | 2,671 | 0.04% |
| 119 | Meritage Homes Corp. | 12,660 | 0.17% |
| 289 | MetLife, Inc. | 18,389 | 0.25% |
| 508 | MGM Resorts International | 20,686 | 0.28% |
| 32 | Micron Technology, Inc. | 2,754 | 0.04% |
| 206 | Microsoft Corp. | 51,949 | 0.71% |
| 65 | Minerals Technologies, Inc. | 5,079 | 0.07% |
| 15 | Mohawk Industries, Inc. | 3,083 | 0.04% |
| 33 | Monro, Inc. | 2,329 | 0.03% |
| 458 | Monster Beverage Corp. | 44,449 | 0.60% |
| 30 | Moody's Corp. | 9,801 | 0.13% |
| 38 | Moog, Inc., Class A | 3,289 | 0.04% |
| 26 | Morgan Stanley | 2,146 | 0.03% |
| 161 | Mr. Cooper Group, Inc. | 5,551 | 0.08% |
| 36 | MSA Safety, Inc. | 5,787 | 0.08% |
| 37 | MSCI, Inc. | 17,974 | 0.24% |
| 123 | NCR Corp. | 5,627 | 0.08% |
| 111 | NeoGenomics, Inc. | 5,438 | 0.07% |
| 40 | Netflix, Inc. | 20,539 | 0.28% |
| 94 | New Jersey Resources Corp. | 3,943 | 0.05% |
| 425 | New York Community Bancorp, Inc. | 5,083 | 0.07% |
| 85 | New York Times Co. (The), Class A | 3,860 | 0.05% |
| 63 | News Corp., Class A | 1,650 | 0.02% |
| 169 | NextEra Energy Partners LP | 12,599 | 0.17% |
| 193 | NextEra Energy, Inc. | 14,959 | 0.20% |
| 24 | Nielsen Holdings PLC | 616 | 0.01% |
| 32 | Norfolk Southern Corp. | 8,936 | 0.12% |
| 130 | Northern Trust Corp. | 14,794 | 0.20% |
| 27 | NortonLifeLock, Inc. | 583 | 0.01% |
| 96 | NOV, Inc. | 1,435 | 0.02% |
| 287 | Novartis AG, Sponsored ADR | 24,464 | 0.33% |
| 108 | Novo Nordisk A/S, Sponsored ADR | 7,987 | 0.11% |
| 12 | Nucor Corp. | 987 | 0.01% |
| 118 | NVIDIA Corp. | 70,845 | 0.96% |
| 4 | NXP Semiconductors NV | 770 | 0.01% |

Natixis Sustainable Future 2040 Fund
Investments as of April 30, 2021 (Unaudited)

| <u>Shares</u> | <u>Security Description</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|--|--------------------------|------------------|
| 245 | O-I Glass, Inc. | 4,040 | 0.05% |
| 83 | Omnicom Group, Inc. | 6,828 | 0.09% |
| 60 | ONE Gas, Inc. | 4,828 | 0.07% |
| 70 | ONEOK, Inc. | 3,664 | 0.05% |
| 636 | Oracle Corp. | 48,202 | 0.65% |
| 67 | Ormat Technologies, Inc. | 4,851 | 0.07% |
| 70 | Oshkosh Corp. | 8,710 | 0.12% |
| 85 | Owens Corning | 8,229 | 0.11% |
| 380 | Park Hotels & Resorts, Inc. | 8,478 | 0.12% |
| 15 | Parker-Hannifin Corp. | 4,707 | 0.06% |
| 94 | Patterson Cos., Inc. | 3,021 | 0.04% |
| 24 | Paychex, Inc. | 2,340 | 0.03% |
| 37 | Paylocity Holding Corp. | 7,150 | 0.10% |
| 28 | Penumbra, Inc. | 8,568 | 0.12% |
| 204 | People's United Financial, Inc. | 3,699 | 0.05% |
| 73 | PepsiCo, Inc. | 10,524 | 0.14% |
| 35 | Perrigo Co. PLC | 1,457 | 0.02% |
| 163 | Pfizer, Inc. | 6,300 | 0.09% |
| 82 | PNC Financial Services Group, Inc. (The) | 15,330 | 0.21% |
| 8 | PPG Industries, Inc. | 1,370 | 0.02% |
| 31 | PPL Corp. | 903 | 0.01% |
| 45 | PROG Holdings, Inc. | 2,292 | 0.03% |
| 74 | ProLogis, Inc. | 8,623 | 0.12% |
| 16 | Proto Labs, Inc. | 1,793 | 0.02% |
| 61 | Prudential Financial, Inc. | 6,122 | 0.08% |
| 53 | PTC, Inc. | 6,940 | 0.09% |
| 200 | QUALCOMM, Inc. | 27,760 | 0.38% |
| 38 | Qualys, Inc. | 3,852 | 0.05% |
| 35 | Quest Diagnostics, Inc. | 4,616 | 0.06% |
| 12 | Quidel Corp. | 1,257 | 0.02% |
| 589 | Qurate Retail, Inc., Class A | 7,009 | 0.10% |
| 76 | Raytheon Technologies Corp. | 6,326 | 0.09% |
| 91 | Regeneron Pharmaceuticals, Inc. | 43,798 | 0.59% |
| 213 | Regions Financial Corp. | 4,643 | 0.06% |
| 225 | Reinsurance Group of America, Inc. | 29,369 | 0.40% |
| 68 | Reliance Steel & Aluminum Co. | 10,901 | 0.15% |
| 50 | Repligen Corp. | 10,586 | 0.14% |
| 9 | Republic Services, Inc. | 957 | 0.01% |
| 486 | Roche Holding AG, Sponsored ADR | 19,785 | 0.27% |
| 30 | Rockwell Automation, Inc. | 7,928 | 0.11% |
| 19 | Rogers Corp. | 3,721 | 0.05% |
| 17 | Royal Caribbean Cruises Ltd. | 1,478 | 0.02% |
| 40 | Royal Gold, Inc. | 4,474 | 0.06% |
| 50 | Ryder System, Inc. | 3,992 | 0.05% |
| 42 | S&P Global, Inc. | 16,396 | 0.22% |
| 152 | salesforce.com, Inc. | 35,009 | 0.48% |
| 634 | Schlumberger NV | 17,150 | 0.23% |
| 16 | Seagate Technology PLC | 1,485 | 0.02% |
| 234 | SEI Investments Co. | 14,377 | 0.20% |
| 35 | Sempra Energy | 4,815 | 0.07% |
| 69 | Shake Shack, Inc., Class A | 7,504 | 0.10% |
| 72 | Shenandoah Telecommunications Co. | 3,403 | 0.05% |
| 9 | Sherwin-Williams Co. (The) | 2,465 | 0.03% |
| 57 | Silicon Laboratories, Inc. | 8,034 | 0.11% |
| 116 | South Jersey Industries, Inc. | 2,871 | 0.04% |
| 407 | Southwestern Energy Co. | 1,738 | 0.02% |
| 214 | SpartanNash Co. | 4,145 | 0.06% |
| 61 | SPS Commerce, Inc. | 6,249 | 0.08% |
| 232 | Starbucks Corp. | 26,562 | 0.36% |
| 436 | State Street Corp. | 36,602 | 0.50% |
| 34 | Stepan Co. | 4,442 | 0.06% |
| 6 | STERIS PLC | 1,266 | 0.02% |
| 10 | Stryker Corp. | 2,626 | 0.04% |
| 105 | Sunnova Energy International, Inc. | 3,709 | 0.05% |
| 59 | Sunrun, Inc. | 2,891 | 0.04% |
| 15 | Sysco Corp. | 1,271 | 0.02% |
| 71 | T-Mobile US, Inc. | 9,381 | 0.13% |
| 7 | T. Rowe Price Group, Inc. | 1,254 | 0.02% |
| 42 | Target Corp. | 8,705 | 0.12% |
| 215 | Taylor Morrison Home Corp. | 6,710 | 0.09% |
| 160 | TCF Financial Corp. | 7,283 | 0.10% |
| 121 | TE Connectivity Ltd. | 16,271 | 0.22% |
| 88 | Terex Corp. | 4,135 | 0.06% |
| 58 | Tetra Tech, Inc. | 7,403 | 0.10% |
| 86 | Texas Capital Bancshares, Inc. | 5,902 | 0.08% |
| 65 | Texas Instruments, Inc. | 11,733 | 0.16% |

Natixis Sustainable Future 2040 Fund
Investments as of April 30, 2021 (Unaudited)

| <u>Shares</u> | <u>Security Description</u> | | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|---------------|--------------------------------------|--|--------------------------|------------------|
| 12 | Thermo Fisher Scientific, Inc. | | 5,643 | 0.08% |
| 40 | Thor Industries, Inc. | | 5,664 | 0.08% |
| 13 | TJX Cos., Inc. (The) | | 923 | 0.01% |
| 77 | Toro Co. (The) | | 8,824 | 0.12% |
| 31 | Travelers Cos., Inc. (The) | | 4,794 | 0.07% |
| 55 | Trex Co., Inc. | | 5,939 | 0.08% |
| 252 | Truist Financial Corp. | | 14,946 | 0.20% |
| 273 | Trustmark Corp. | | 8,848 | 0.12% |
| 119 | U.S. Bancorp | | 7,063 | 0.10% |
| 127 | UGI Corp. | | 5,551 | 0.08% |
| 7 | Ulta Beauty, Inc. | | 2,305 | 0.03% |
| 870 | Under Armour, Inc., Class A | | 21,150 | 0.29% |
| 26 | Union Pacific Corp. | | 5,774 | 0.08% |
| 42 | United Parcel Service, Inc., Class B | | 8,562 | 0.12% |
| 29 | UnitedHealth Group, Inc. | | 11,565 | 0.16% |
| 31 | Universal Display Corp. | | 6,934 | 0.09% |
| 50 | Valero Energy Corp. | | 3,698 | 0.05% |
| 31 | Ventas, Inc. | | 1,719 | 0.02% |
| 14 | VeriSign, Inc. | | 3,063 | 0.04% |
| 72 | VF Corp. | | 6,312 | 0.09% |
| 34 | Virtus Investment Partners, Inc. | | 9,298 | 0.13% |
| 264 | Visa, Inc., Class A | | 61,660 | 0.84% |
| 178 | Vishay Intertechnology, Inc. | | 4,373 | 0.06% |
| 34 | Visteon Corp. | | 4,142 | 0.06% |
| 58 | Walgreens Boots Alliance, Inc. | | 3,080 | 0.04% |
| 274 | Walt Disney Co. (The) | | 50,970 | 0.69% |
| 16 | Waste Management, Inc. | | 2,208 | 0.03% |
| 7 | Waters Corp. | | 2,099 | 0.03% |
| 166 | Webster Financial Corp. | | 8,783 | 0.12% |
| 18 | WEC Energy Group, Inc. | | 1,749 | 0.02% |
| 413 | Wells Fargo & Co. | | 18,606 | 0.25% |
| 15 | Welltower, Inc. | | 1,125 | 0.02% |
| 179 | Wendy's Co. (The) | | 4,040 | 0.05% |
| 25 | WEX, Inc. | | 5,130 | 0.07% |
| 58 | Weyerhaeuser Co. | | 2,249 | 0.03% |
| 48 | Williams-Sonoma, Inc. | | 8,196 | 0.11% |
| 73 | Wintrust Financial Corp. | | 5,628 | 0.08% |
| 113 | Wolverine World Wide, Inc. | | 4,714 | 0.06% |
| 150 | Workday, Inc., Class A | | 37,050 | 0.50% |
| 85 | World Fuel Services Corp. | | 2,629 | 0.04% |
| 8 | Xilinx, Inc. | | 1,024 | 0.01% |
| 256 | Yum China Holdings, Inc. | | 16,108 | 0.22% |
| 88 | Yum! Brands, Inc. | | 10,518 | 0.14% |
| 8 | Zoetis, Inc. | | 1,384 | 0.02% |
| | Total | | 4,104,718 | 55.78% |

| <u>Principal Amount</u> | <u>Security Description</u> | <u>Interest Rate</u> | <u>Maturity Date</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
|-------------------------|---|----------------------|----------------------|--------------------------|------------------|
| Bonds and Notes | | | | | |
| 2,000 | AbbVie, Inc. | 3.600 | 5/14/2025 | 2,186 | 0.03% |
| 2,000 | Amazon.com, Inc. | 3.875 | 8/22/2037 | 2,306 | 0.03% |
| 2,000 | American Express Co. | 3.700 | 8/3/2023 | 2,144 | 0.03% |
| 2,000 | American International Group, Inc. | 3.400 | 6/30/2030 | 2,137 | 0.03% |
| 2,000 | Amgen, Inc. | 2.650 | 5/11/2022 | 2,044 | 0.03% |
| 3,000 | Anthem, Inc. | 4.101 | 3/1/2028 | 3,386 | 0.04% |
| 3,000 | Apple, Inc. | 2.500 | 2/9/2025 | 3,194 | 0.04% |
| 2,000 | Ares Capital Corp. | 3.250 | 7/15/2025 | 2,090 | 0.03% |
| 2,000 | Bank of America Corp., (fixed rate to 1/20/2022, variable rate thereafter), MTN | 3.124 | 1/20/2023 | 2,040 | 0.03% |
| 2,000 | Bank of Montreal, MTN | 1.900 | 8/27/2021 | 2,011 | 0.03% |
| 3,000 | Bank of New York Mellon Corp. (The), Series 12, MTN | 3.650 | 2/4/2024 | 3,264 | 0.04% |
| 2,000 | Bank of Nova Scotia (The) | 3.400 | 2/11/2024 | 2,153 | 0.03% |
| 2,000 | Biogen, Inc. | 2.250 | 5/1/2030 | 1,945 | 0.03% |
| 2,000 | BlackRock, Inc. | 2.400 | 4/30/2030 | 2,061 | 0.03% |
| 2,000 | Boston Properties LP | 2.750 | 10/1/2026 | 2,126 | 0.03% |
| 3,000 | BP Capital Markets PLC | 3.814 | 2/10/2024 | 3,269 | 0.04% |
| 2,000 | Brighthouse Financial, Inc. | 3.700 | 6/22/2027 | 2,164 | 0.03% |
| 2,000 | Broadcom, Inc. | 4.110 | 9/15/2028 | 2,209 | 0.03% |
| 3,000 | Caterpillar Financial Services Corp. | 0.650 | 7/7/2023 | 3,021 | 0.04% |
| 2,000 | Cigna Corp. | 3.750 | 7/15/2023 | 2,136 | 0.03% |
| 3,000 | Citigroup, Inc. | 4.600 | 3/9/2026 | 3,429 | 0.05% |
| 4,000 | Coca-Cola Co. (The) | 1.450 | 6/1/2027 | 4,018 | 0.05% |
| 2,000 | Comcast Corp. | 3.000 | 2/1/2024 | 2,137 | 0.03% |
| 2,000 | Cooperative Rabobank U.A. | 3.875 | 2/8/2022 | 2,055 | 0.03% |
| 2,000 | CSX Corp. | 2.600 | 11/1/2026 | 2,123 | 0.03% |

Natixis Sustainable Future 2040 Fund
Investments as of April 30, 2021 (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> |
|-------------------------|--|----------------------|----------------------|--------------------------|------------------|
| 2,000 | CVS Health Corp. | 4.300 | 3/25/2028 | 2,276 | 0.03% |
| 1,000 | Deutsche Bank AG, GMTN | 3.375 | 5/12/2021 | 1,001 | 0.01% |
| 2,000 | DH Europe Finance IIS.a.r.l. | 2.200 | 11/15/2024 | 2,091 | 0.03% |
| 2,000 | Duke Energy Corp. | 3.750 | 4/15/2024 | 2,164 | 0.03% |
| 2,000 | eBay, Inc. | 3.800 | 3/9/2022 | 2,052 | 0.03% |
| 2,000 | Entergy Corp. | 0.900 | 9/15/2025 | 1,965 | 0.03% |
| 2,000 | EQT Corp. | 3.000 | 10/1/2022 | 2,036 | 0.03% |
| 2,000 | Essential Utilities, Inc. | 4.276 | 5/1/2049 | 2,294 | 0.03% |
| 2,000 | Exelon Corp. | 4.050 | 4/15/2030 | 2,247 | 0.03% |
| 2,000 | Exxon Mobil Corp. | 2.992 | 3/19/2025 | 2,153 | 0.03% |
| 4,000 | Federal National Mortgage Association | 6.625 | 11/15/2030 | 5,716 | 0.08% |
| 594 | FHLMC | 3.000 | 6/1/2049 | 622 | 0.01% |
| 1,917 | FNMA | 2.000 | 9/1/2050 | 1,937 | 0.03% |
| 1,823 | FNMA | 2.500 | 8/1/2050 | 1,893 | 0.02% |
| 12,799 | FNMA | 2.500 | 2/1/2051 | 13,291 | 0.18% |
| 2,391 | FNMA | 3.000 | 4/1/2034 | 2,519 | 0.03% |
| 4,135 | FNMA | 3.000 | 12/1/2049 | 4,331 | 0.06% |
| 753 | FNMA | 3.500 | 4/1/2049 | 801 | 0.01% |
| 3,883 | FNMA | 3.500 | 6/1/2049 | 4,131 | 0.06% |
| 1,275 | FNMA | 3.500 | 8/1/2049 | 1,353 | 0.02% |
| 314 | FNMA | 4.000 | 6/1/2049 | 337 | 0.00% |
| 1,021 | FNMA | 4.000 | 3/1/2050 | 1,096 | 0.01% |
| 1,127 | FNMA | 4.500 | 5/1/2049 | 1,229 | 0.02% |
| 350 | FNMA | 4.500 | 6/1/2049 | 381 | 0.01% |
| 2,000 | General Mills, Inc. | 4.000 | 4/17/2025 | 2,216 | 0.03% |
| 2,000 | General Motors Financial Co., Inc. | 4.350 | 1/17/2027 | 2,237 | 0.03% |
| 2,000 | Goldman Sachs Group, Inc. (The) | 3.750 | 5/22/2025 | 2,193 | 0.03% |
| 2,000 | HP, Inc. | 3.000 | 6/17/2027 | 2,139 | 0.03% |
| 2,000 | Intel Corp. | 2.450 | 11/15/2029 | 2,060 | 0.03% |
| 2,000 | Intercontinental Exchange, Inc. | 3.000 | 6/15/2050 | 1,878 | 0.02% |
| 3,000 | International Business Machines Corp. | 4.000 | 6/20/2042 | 3,418 | 0.05% |
| 2,000 | John Deere Capital Cop., MTN | 2.650 | 1/6/2022 | 2,032 | 0.03% |
| 3,000 | Johnson & Johnson | 1.300 | 9/1/2030 | 2,840 | 0.04% |
| 2,000 | JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter) | 3.220 | 3/1/2025 | 2,135 | 0.03% |
| 3,000 | KeyCorp, MTN | 2.550 | 10/1/2029 | 3,078 | 0.04% |
| 3,000 | Kinder Morgan Energy Partners LP | 4.150 | 2/1/2024 | 3,243 | 0.04% |
| 2,000 | Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter) | 3.763 | 11/28/2028 | 2,188 | 0.03% |
| 2,000 | McKesson Corp. | 3.950 | 2/16/2028 | 2,256 | 0.03% |
| 2,000 | Mondelez International, Inc. | 2.750 | 4/13/2030 | 2,065 | 0.03% |
| 2,000 | Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN | 4.431 | 1/23/2030 | 2,306 | 0.03% |
| 2,000 | NextEra Energy Capital Holdings, Inc. | 2.250 | 6/1/2030 | 1,978 | 0.03% |
| 2,000 | NiSource, Inc. | 0.950 | 8/15/2025 | 1,977 | 0.03% |
| 2,000 | NVIDIA Corp. | 2.850 | 4/1/2030 | 2,121 | 0.03% |
| 2,000 | Oracle Corp. | 2.950 | 5/15/2025 | 2,136 | 0.03% |
| 2,000 | ORIX Corp. | 2.900 | 7/18/2022 | 2,058 | 0.03% |
| 2,000 | Pacific Gas & Electric Co. | 4.550 | 7/1/2030 | 2,150 | 0.03% |
| 2,000 | PNC Financial Services Group, Inc. (The) | 2.600 | 7/23/2026 | 2,129 | 0.03% |
| 2,000 | QUALCOMM, Inc. | 1.650 | 5/20/2032 | 1,867 | 0.02% |
| 2,000 | Quest Diagnostics, Inc. | 2.950 | 6/30/2030 | 2,080 | 0.03% |
| 2,000 | Royal Bank of Canada, GMTN | 2.550 | 7/16/2024 | 2,118 | 0.03% |
| 1,000 | Santander Holdings USA, Inc. | 3.500 | 6/7/2024 | 1,071 | 0.01% |
| 2,000 | Shell International Finance BV | 6.375 | 12/15/2038 | 2,889 | 0.04% |
| 1,000 | Southern California Edison Co., Series C | 4.125 | 3/1/2048 | 1,067 | 0.01% |
| 3,000 | Starbucks Corp. | 2.250 | 3/12/2030 | 2,974 | 0.04% |
| 2,000 | State Street Corp. | 2.400 | 1/24/2030 | 2,049 | 0.03% |
| 2,000 | Toyota Motor Credit Corp., MTN | 2.600 | 1/11/2022 | 2,032 | 0.03% |
| 3,000 | Truist Bank | 3.200 | 4/1/2024 | 3,222 | 0.04% |
| 3,000 | U.S. Treasury Bond | 2.500 | 5/15/2046 | 3,126 | 0.04% |
| 7,000 | U.S. Treasury Bond | 2.875 | 11/15/2046 | 7,812 | 0.11% |
| 7,000 | U.S. Treasury Bond | 3.000 | 5/15/2045 | 7,969 | 0.11% |
| 4,000 | U.S. Treasury Bond | 3.000 | 2/15/2048 | 4,581 | 0.06% |
| 6,000 | U.S. Treasury Bond | 3.000 | 2/15/2049 | 6,895 | 0.09% |
| 1,000 | U.S. Treasury Bond | 4.500 | 2/15/2036 | 1,339 | 0.02% |
| 10,000 | U.S. Treasury Note | 0.375 | 11/30/2025 | 9,828 | 0.13% |
| 7,000 | U.S. Treasury Note | 1.250 | 3/31/2028 | 6,979 | 0.09% |
| 3,000 | U.S. Treasury Note | 1.625 | 8/31/2022 | 3,061 | 0.04% |
| 13,000 | U.S. Treasury Note | 2.125 | 12/31/2022 | 13,430 | 0.18% |
| 2,000 | UnitedHealth Group, Inc. | 5.800 | 3/15/2036 | 2,717 | 0.04% |
| 2,000 | Verizon Communications, Inc., 3-month LIBOR + 1.100% | 1.298 | 5/15/2025 | 2,048 | 0.03% |
| 2,000 | ViacomCBS, Inc. | 4.750 | 5/15/2025 | 2,266 | 0.03% |
| 2,000 | Virginia Electric & Power Co., Series A | 3.150 | 1/15/2026 | 2,168 | 0.03% |
| 2,000 | VMware, Inc. | 2.950 | 8/21/2022 | 2,060 | 0.03% |
| 3,000 | Vodafone Group PLC | 6.150 | 2/27/2037 | 4,040 | 0.05% |

Natixis Sustainable Future 2040 Fund
Investments as of April 30, 2021 (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> |
|--------------------------------|---|----------------------|----------------------|--------------------------|------------------|
| 3,000 | Wells Fargo & Co., MTN | 3.000 | 2/19/2025 | 3,221 | 0.04% |
| 2,000 | Westpac Banking Corp. | 2.350 | 2/19/2025 | 2,104 | 0.03% |
| | Total | | | 281,410 | 3.82% |
| <u>Shares</u> | <u>Security Description</u> | | | <u>Market Value (\$)</u> | <u>% of Fund</u> |
| Exchange-Traded Funds | | | | | |
| 6,255 | iShares® ESG Aware MSCI EAFE ETF | | | 488,453 | 6.64% |
| Affiliated Mutual Funds | | | | | |
| 17,245 | Loomis Sayles Inflation Protected Securities Fund, Class N | | | 205,390 | 2.79% |
| 14,347 | Loomis Sayles Limited Term Government and Agency Fund, Class N | | | 164,700 | 2.24% |
| 26,936 | Mirova Global Green Bond Fund, Class N | | | 283,099 | 3.85% |
| 43,643 | Mirova International Sustainable Equity Fund, Class N | | | 626,272 | 8.51% |
| 15,573 | WCM Focused Emerging Markets Fund, Institutional Class | | | 312,385 | 4.24% |
| 22,348 | WCM Focused International Growth Fund, Institutional Class | | | 585,074 | 7.95% |
| | Total | | | 2,176,920 | 29.58% |
| <u>Principal Amount</u> | <u>Security Description</u> | <u>Interest Rate</u> | <u>Maturity Date</u> | <u>Market Value (\$)</u> | <u>% of Fund</u> |
| Short-Term Investments | | | | | |
| 697,638 | Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation | 0.000 | 5/3/2021 | 697,638 | 9.48% |
| | Total Investments | | | 7,749,139 | 105.30% |
| | Other assets less liabilities | | | (389,715) | (5.30%) |
| | Net Assets | | | 7,359,424 | 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 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.