

PORTFOLIO OF INVESTMENTS – as of April 30, 2021 (Unaudited)

Natixis Sustainable Future 2015 Fund

Shares	Description	Value (†)
Common Stocks – 29.1% of Net Assets		
Aerospace & Defense – 0.5%		
7	Axon Enterprise, Inc.(a)	\$ 1,061
53	Boeing Co. (The)(a)	12,418
21	General Dynamics Corp.	3,995
2	L3Harris Technologies, Inc.	418
11	Moog, Inc., Class A	952
27	Raytheon Technologies Corp.	2,248
		21,092
Air Freight & Logistics – 0.3%		
90	Expeditors International of Washington, Inc.	9,887
14	United Parcel Service, Inc., Class B	2,854
		12,741
Airlines – 0.1%		
5	Alaska Air Group, Inc.(a)	346
29	Delta Air Lines, Inc.(a)	1,360
122	JetBlue Airways Corp.(a)	2,484
		4,190
Auto Components – 0.1%		
3	Aptiv PLC(a)	432
6	BorgWarner, Inc.	291
82	Dana, Inc.	2,075
10	Visteon Corp.(a)	1,218
		4,016
Automobiles – 0.2%		
133	General Motors Co.(a)	7,610
11	Thor Industries, Inc.	1,558
		9,168
Banks – 1.6%		
31	Ameris Bancorp	1,677
57	BancorpSouth Bank	1,687
271	Bank of America Corp.	10,984
134	Citigroup, Inc.	9,546
49	Citizens Financial Group, Inc.	2,268
3	Comerica, Inc.	225
27	Cullen/Frost Bankers, Inc.	3,242
20	Fifth Third Bancorp	811
100	Fulton Financial Corp.	1,705
32	Huntington Bancshares, Inc.	490
50	International Bancshares Corp.	2,369
70	KeyCorp	1,523
12	M&T Bank Corp.	1,892
78	People's United Financial, Inc.	1,414
27	PNC Financial Services Group, Inc. (The)	5,048
82	Regions Financial Corp.	1,788

Shares	Description	Value (†)
Common Stocks – continued		
Banks – continued		
46	TCF Financial Corp.	\$ 2,094
24	Texas Capital Bancshares, Inc.(a)	1,647
88	Truist Financial Corp.	5,219
78	Trustmark Corp.	2,528
41	U.S. Bancorp	2,433
46	Webster Financial Corp.	2,434
136	Wells Fargo & Co.	6,127
20	Wintrust Financial Corp.	1,542
		70,693
Beverages – 0.8%		
70	Coca-Cola Co. (The)	3,779
29	Constellation Brands, Inc., Class A	6,969
215	Keurig Dr Pepper, Inc.	7,708
141	Monster Beverage Corp.(a)	13,684
25	PepsiCo, Inc.	3,604
		35,744
Biotechnology – 0.6%		
16	AbbVie, Inc.	1,784
15	Amgen, Inc.	3,594
5	Biogen, Inc.(a)	1,337
38	BioMarin Pharmaceutical, Inc.(a)	2,961
11	Gilead Sciences, Inc.	698
7	Ligand Pharmaceuticals, Inc.(a)	1,021
29	Regeneron Pharmaceuticals, Inc.(a)	13,958
		25,353
Building Products – 0.2%		
12	Carrier Global Corp.	523
11	Johnson Controls International PLC	686
7	Lennox International, Inc.	2,347
24	Owens Corning	2,323
16	Trex Co., Inc.(a)	1,728
		7,607
Capital Markets – 1.9%		
4	Ameriprise Financial, Inc.	1,034
228	Bank of New York Mellon Corp. (The)	11,373
3	BlackRock, Inc.	2,458
137	Charles Schwab Corp. (The)	9,645
6	CME Group, Inc.	1,212
19	FactSet Research Systems, Inc.	6,388
29	Franklin Resources, Inc.	870
21	Goldman Sachs Group, Inc. (The)	7,317
11	Intercontinental Exchange, Inc.	1,295
13	Invesco Ltd.	351
40	Janus Henderson Group PLC	1,376
64	KKR & Co., Inc.	3,621
10	Moody's Corp.	3,267
9	Morgan Stanley	743

Shares	Description	Value (†)
Common Stocks – continued		
Capital Markets – continued		
11	MSCI, Inc.	\$ 5,343
43	Northern Trust Corp.	4,893
13	S&P Global, Inc.	5,075
77	SEI Investments Co.	4,731
146	State Street Corp.	12,257
2	T. Rowe Price Group, Inc.	358
9	Virtus Investment Partners, Inc.	2,461
		86,068
Chemicals – 0.3%		
3	Air Products & Chemicals, Inc.	865
9	DuPont de Nemours, Inc.	694
3	Ecolab, Inc.	672
21	HB Fuller Co.	1,403
15	Innospec, Inc.	1,461
17	Linde PLC	4,859
18	Minerals Technologies, Inc.	1,407
3	PPG Industries, Inc.	514
3	Sherwin-Williams Co. (The)	822
10	Stepan Co.	1,307
		14,004
Commercial Services & Supplies – 0.1%		
18	Healthcare Services Group, Inc.	539
10	MSA Safety, Inc.	1,607
3	Republic Services, Inc.	319
16	Tetra Tech, Inc.	2,042
6	Waste Management, Inc.	828
		5,335
Communications Equipment – 0.3%		
11	Arista Networks, Inc.(a)	3,467
27	Ciena Corp.(a)	1,363
151	Cisco Systems, Inc.	7,687
3	F5 Networks, Inc.(a)	560
15	Lumentum Holdings, Inc.(a)	1,276
		14,353
Construction & Engineering – 0.1%		
48	AECOM(a)	3,189
Consumer Finance – 0.8%		
260	Ally Financial, Inc.	13,377
56	American Express Co.	8,588
81	Capital One Financial Corp.	12,076
15	Green Dot Corp., Class A(a)	686
12	PROG Holdings, Inc.	611
		35,338
Containers & Packaging – 0.1%		
21	Ball Corp.	1,966

Shares	Description	Value (†)
Common Stocks – continued		
Containers & Packaging – continued		
16	International Paper Co.	\$ 928
75	O-I Glass, Inc.(a)	1,237
		4,131
Distributors – 0.0%		
13	Genuine Parts Co.	1,625
Diversified Telecommunication Services – 0.2%		
68	AT&T, Inc.	2,136
375	Lumen Technologies, Inc.	4,811
		6,947
Electric Utilities – 0.4%		
43	American Electric Power Co., Inc.	3,815
69	Edison International	4,102
11	Eversource Energy	948
15	IDACORP, Inc.	1,537
64	NextEra Energy, Inc.	4,961
17	PPL Corp.	495
		15,858
Electrical Equipment – 0.2%		
5	Acuity Brands, Inc.	928
116	Ballard Power Systems, Inc.(a)	2,537
15	Eaton Corp. PLC	2,144
9	Hubbell, Inc.	1,728
10	Rockwell Automation, Inc.	2,642
16	Sunrun, Inc.(a)	784
		10,763
Electronic Equipment, Instruments & Components – 0.4%		
8	Amphenol Corp., Class A	539
28	Avnet, Inc.	1,230
27	Cognex Corp.	2,325
6	Coherent, Inc.(a)	1,560
15	Corning, Inc.	663
42	Itron, Inc.(a)	3,778
5	Littelfuse, Inc.	1,326
5	Rogers Corp.(a)	979
40	TE Connectivity Ltd.	5,379
51	Vishay Intertechnology, Inc.	1,253
		19,032
Energy Equipment & Services – 0.2%		
217	Archrock, Inc.	2,027
47	Baker Hughes Co.	944
35	NOV, Inc.(a)	523
189	Schlumberger NV	5,112
		8,606
Entertainment – 0.6%		
12	Activision Blizzard, Inc.	1,094

Shares	Description	Value (†)
Common Stocks – continued		
Entertainment – continued		
29	Cinemark Holdings, Inc.(a)	\$ 615
22	Electronic Arts, Inc.	3,126
13	Netflix, Inc.(a)	6,675
89	Walt Disney Co. (The)(a)	16,556
		28,066
Food & Staples Retailing – 0.1%		
22	BJ's Wholesale Club Holdings, Inc.(a)	983
1	Costco Wholesale Corp.	372
24	Kroger Co. (The)	877
69	SpartanNash Co.	1,336
5	Sysco Corp.	424
21	Walgreens Boots Alliance, Inc.	1,115
		5,107
Food Products – 0.2%		
24	Campbell Soup Co.	1,146
8	Conagra Brands, Inc.	297
27	Darling Ingredients, Inc.(a)	1,875
18	General Mills, Inc.	1,096
29	Hain Celestial Group, Inc. (The)(a)	1,189
24	Hormel Foods Corp.	1,109
15	Ingredion, Inc.	1,401
4	J.M. Smucker Co. (The)	524
11	Kellogg Co.	687
4	McCormick & Co., Inc.	361
		9,685
Gas Utilities – 0.1%		
28	New Jersey Resources Corp.	1,175
16	ONE Gas, Inc.	1,287
31	South Jersey Industries, Inc.	767
36	UGI Corp.	1,574
		4,803
Health Care Equipment & Supplies – 0.5%		
17	Abbott Laboratories	2,041
3	Baxter International, Inc.	257
2	Becton Dickinson & Co.	498
17	Boston Scientific Corp.(a)	741
2	Cooper Cos., Inc. (The)	822
5	Danaher Corp.	1,270
6	DENTSPLY SIRONA, Inc.	405
18	Edwards Lifesciences Corp.(a)	1,719
15	Globus Medical, Inc., Class A(a)	1,077
8	Haemonetics Corp.(a)	538
15	Hill-Rom Holdings, Inc.	1,653
8	Hologic, Inc.(a)	524
5	Intuitive Surgical, Inc.(a)	4,325
14	Medtronic PLC	1,833
35	Meridian Bioscience, Inc.(a)	685

Shares	Description	Value (†)
Common Stocks – continued		
Health Care Equipment & Supplies – continued		
11	Merit Medical Systems, Inc.(a)	\$ 700
7	Penumbra, Inc.(a)	2,142
5	Quidel Corp.(a)	524
2	STERIS PLC	422
4	Stryker Corp.	1,051
		23,227
Health Care Providers & Services – 1.0%		
5	Amedisys, Inc.(a)	1,349
7	Anthem, Inc.	2,656
47	Centene Corp.(a)	2,902
3	Chemed Corp.	1,430
10	Cigna Corp.	2,490
60	CVS Health Corp.	4,584
13	Encompass Health Corp.	1,103
49	HCA Healthcare, Inc.	9,852
12	Henry Schein, Inc.(a)	870
19	Humana, Inc.	8,459
7	Laboratory Corp. of America Holdings(a)	1,861
59	MEDNAX, Inc.(a)	1,553
29	Patterson Cos., Inc.	932
12	Quest Diagnostics, Inc.	1,583
8	UnitedHealth Group, Inc.	3,190
		44,814
Health Care Technology – 0.1%		
54	Allscripts Healthcare Solutions, Inc.(a)	840
72	Cerner Corp.	5,404
		6,244
Hotels, Restaurants & Leisure – 1.0%		
3	Booking Holdings, Inc.(a)	7,398
1	Chipotle Mexican Grill, Inc.(a)	1,492
13	Dine Brands Global, Inc.(a)	1,256
3	Expedia Group, Inc.(a)	529
50	Hilton Worldwide Holdings, Inc.(a)	6,435
17	Jack in the Box, Inc.	2,051
168	MGM Resorts International	6,841
7	Royal Caribbean Cruises Ltd.(a)	609
19	Shake Shack, Inc., Class A(a)	2,066
73	Starbucks Corp.	8,358
54	Wendy's Co. (The)	1,219
78	Yum China Holdings, Inc.	4,908
25	Yum! Brands, Inc.	2,988
		46,150
Household Durables – 0.2%		
45	KB Home	2,170
32	Meritage Homes Corp.(a)	3,404
5	Mohawk Industries, Inc.(a)	1,028

Shares	Description	Value (†)
Common Stocks – continued		
Household Durables – continued		
61	Taylor Morrison Home Corp.(a)	\$ 1,904
		<u>8,506</u>
Household Products – 0.3%		
2	Clorox Co. (The)	365
71	Colgate-Palmolive Co.	5,730
41	Kimberly-Clark Corp.	5,466
		<u>11,561</u>
Independent Power & Renewable Electricity Producers – 0.2%		
34	AES Corp. (The)	946
40	Boralex, Inc., Class A	1,322
56	NextEra Energy Partners LP	4,175
23	Ormat Technologies, Inc.	1,665
34	Sunnova Energy International, Inc.(a)	1,201
		<u>9,309</u>
Industrial Conglomerates – 0.2%		
7	Carlisle Cos., Inc.	1,341
465	General Electric Co.	6,101
2	Honeywell International, Inc.	446
		<u>7,888</u>
Insurance – 0.9%		
11	Aflac, Inc.	591
13	Allstate Corp. (The)	1,648
140	American International Group, Inc.	6,783
23	Chubb Ltd.	3,947
25	First American Financial Corp.	1,612
9	Hanover Insurance Group, Inc. (The)	1,245
44	Hartford Financial Services Group, Inc. (The)	2,902
5	Lincoln National Corp.	321
15	Marsh & McLennan Cos., Inc.	2,035
90	MetLife, Inc.	5,727
21	Prudential Financial, Inc.	2,108
67	Reinsurance Group of America, Inc.	8,745
10	Travelers Cos., Inc. (The)	1,547
		<u>39,211</u>
Interactive Media & Services – 1.5%		
8	Alphabet, Inc., Class A(a)	18,828
9	Alphabet, Inc., Class C(a)	21,691
84	Facebook, Inc., Class A(a)	27,307
		<u>67,826</u>
Internet & Direct Marketing Retail – 1.0%		
55	Alibaba Group Holding Ltd., Sponsored ADR(a)	12,702
6	Amazon.com, Inc.(a)	20,805
182	eBay, Inc.	10,154
3	Etsy, Inc.(a)	596

Shares	Description	Value (†)
Common Stocks – continued		
Internet & Direct Marketing Retail – continued		
193	Qurate Retail, Inc., Class A	\$ 2,297
		<u>46,554</u>
IT Services – 1.6%		
19	Accenture PLC, Class A	5,509
35	Akamai Technologies, Inc.(a)	3,805
43	Automatic Data Processing, Inc.	8,041
17	Cognizant Technology Solutions Corp., Class A	1,367
184	DXC Technology Co.(a)	6,055
51	Fiserv, Inc.(a)	6,126
32	Gartner, Inc.(a)	6,268
26	MasterCard, Inc., Class A	9,934
9	Paychex, Inc.	877
4	VeriSign, Inc.(a)	875
82	Visa, Inc., Class A	19,152
7	WEX, Inc.(a)	1,436
		<u>69,445</u>
Leisure Products – 0.0%		
35	Callaway Golf Co.	1,013
		<u>1,013</u>
Life Sciences Tools & Services – 0.4%		
7	Agilent Technologies, Inc.	935
5	Bio-Techne Corp.	2,137
18	Illumina, Inc.(a)	7,071
31	NeoGenomics, Inc.(a)	1,519
13	Repligen Corp.(a)	2,752
3	Thermo Fisher Scientific, Inc.	1,411
2	Waters Corp.(a)	600
		<u>16,425</u>
Machinery – 1.2%		
18	AGCO Corp.	2,626
50	Caterpillar, Inc.	11,405
10	Chart Industries, Inc.(a)	1,606
19	Cummins, Inc.	4,789
49	Deere & Co.	18,172
4	Illinois Tool Works, Inc.	922
25	ITT, Inc.	2,358
30	Kennametal, Inc.	1,205
20	Oshkosh Corp.	2,489
5	Parker-Hannifin Corp.	1,569
5	Proto Labs, Inc.(a)	560
25	Terex Corp.	1,175
22	Toro Co. (The)	2,521
		<u>51,397</u>
Media – 0.7%		
1	Cable One, Inc.	1,790
12	Charter Communications, Inc., Class A(a)	8,081
233	Comcast Corp., Class A	13,083

Shares	Description	Value (†)
Common Stocks – continued		
Media – continued		
38	Discovery, Inc., Series A(a)	\$ 1,431
9	Discovery, Inc., Series C(a)	291
25	Fox Corp., Class A	936
19	Interpublic Group of Cos., Inc. (The)	603
27	New York Times Co. (The), Class A	1,226
23	News Corp., Class A	602
29	Omnicom Group, Inc.	2,386
		30,429
Metals & Mining – 0.2%		
81	Cleveland-Cliffs, Inc.(a)	1,447
43	Commercial Metals Co.	1,256
4	Nucor Corp.	329
18	Reliance Steel & Aluminum Co.	2,886
12	Royal Gold, Inc.	1,342
		7,260
Multi-Utilities – 0.1%		
25	Consolidated Edison, Inc.	1,935
10	DTE Energy Co.	1,400
11	Sempra Energy	1,514
6	WEC Energy Group, Inc.	583
		5,432
Multiline Retail – 0.1%		
117	Macy's, Inc.(a)	1,940
13	Target Corp.	2,694
		4,634
Oil, Gas & Consumable Fuels – 0.7%		
277	APA Corp.	5,540
54	ConocoPhillips	2,762
33	Devon Energy Corp.	772
50	Diamondback Energy, Inc.	4,086
118	EOG Resources, Inc.	8,690
44	EQT Corp.(a)	840
59	Kinder Morgan, Inc.	1,006
138	Marathon Oil Corp.	1,554
26	ONEOK, Inc.	1,361
137	Southwestern Energy Co.(a)	585
19	Valero Energy Corp.	1,405
23	World Fuel Services Corp.	711
		29,312
Paper & Forest Products – 0.0%		
33	Louisiana-Pacific Corp.	2,174
Personal Products – 0.0%		
1	Estee Lauder Cos., Inc. (The), Class A	314
Pharmaceuticals – 0.7%		
22	Bristol-Myers Squibb Co.	1,373

Shares	Description	Value (†)
Common Stocks – continued		
Pharmaceuticals – continued		
7	Eli Lilly & Co.	\$ 1,279
10	Jazz Pharmaceuticals PLC(a)	1,644
75	Merck & Co., Inc.	5,588
87	Novartis AG, Sponsored ADR	7,416
32	Novo Nordisk A/S, Sponsored ADR	2,366
14	Perrigo Co. PLC	583
53	Pfizer, Inc.	2,049
152	Roche Holding AG, Sponsored ADR	6,188
3	Zoetis, Inc.	519
		29,005
Professional Services – 0.1%		
20	Exponent, Inc.	1,926
3	IHS Markit Ltd.	323
8	Insperty, Inc.	700
19	Korn Ferry	1,290
12	ManpowerGroup, Inc.	1,451
11	Nielsen Holdings PLC	282
		5,972
Real Estate Management & Development – 0.1%		
39	CBRE Group, Inc., Class A(a)	3,323
9	Jones Lang LaSalle, Inc.(a)	1,691
		5,014
REITs - Apartments – 0.1%		
36	American Campus Communities, Inc.	1,628
24	Camden Property Trust	2,891
10	Equity Residential	742
		5,261
REITs - Diversified – 0.1%		
13	American Tower Corp.	3,312
3	Crown Castle International Corp.	567
17	CyrusOne, Inc.	1,238
26	Weyerhaeuser Co.	1,008
		6,125
REITs - Health Care – 0.0%		
14	Ventas, Inc.	777
6	Welltower, Inc.	450
		1,227
REITs - Hotels – 0.1%		
43	Host Hotels & Resorts, Inc.(a)	781
109	Park Hotels & Resorts, Inc.(a)	2,432
		3,213
REITs - Mortgage – 0.1%		
59	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	3,092

Shares	Description	Value (†)
Common Stocks – continued		
REITs - Office Property – 0.2%		
2	Boston Properties, Inc.	\$ 219
56	Corporate Office Properties Trust	1,570
63	Douglas Emmett, Inc.	2,113
84	Easterly Government Properties, Inc.	1,800
28	Kilroy Realty Corp.	1,919
		7,621
REITs - Shopping Centers – 0.1%		
142	Brixmor Property Group, Inc.	3,172
REITs - Storage – 0.0%		
8	Iron Mountain, Inc.	321
REITs - Warehouse/Industrials – 0.1%		
24	ProLogis, Inc.	2,797
Road & Rail – 0.2%		
9	CSX Corp.	907
11	Norfolk Southern Corp.	3,072
15	Ryder System, Inc.	1,197
8	Union Pacific Corp.	1,777
		6,953
Semiconductors & Semiconductor Equipment – 1.4%		
16	Advanced Micro Devices, Inc.(a)	1,306
7	Analog Devices, Inc.	1,072
11	Applied Materials, Inc.	1,460
21	Cirrus Logic, Inc.(a)	1,563
39	Cree, Inc.(a)	3,877
14	Enphase Energy, Inc.(a)	1,949
50	First Solar, Inc.(a)	3,826
28	Ichor Holdings Ltd.(a)	1,562
58	Intel Corp.	3,337
2	Lam Research Corp.	1,241
9	Micron Technology, Inc.(a)	775
36	NVIDIA Corp.	21,614
2	NXP Semiconductors NV	385
61	QUALCOMM, Inc.	8,467
15	Silicon Laboratories, Inc.(a)	2,114
21	Texas Instruments, Inc.	3,791
8	Universal Display Corp.	1,789
3	Xilinx, Inc.	384
		60,512
Software – 2.0%		
10	Adobe, Inc.(a)	5,083
10	ANSYS, Inc.(a)	3,657
49	Autodesk, Inc.(a)	14,304
12	Blackbaud, Inc.(a)	853
16	Bottomline Technologies, Inc.(a)	777
4	Citrix Systems, Inc.	495
5	Fair Isaac Corp.(a)	2,607

Shares	Description	Value (†)
Common Stocks – continued		
Software – continued		
64	Microsoft Corp.	\$ 16,140
15	NortonLifeLock, Inc.	324
200	Oracle Corp.	15,158
10	Paylocity Holding Corp.(a)	1,932
14	PTC, Inc.(a)	1,833
11	Qualys, Inc.(a)	1,115
46	salesforce.com, Inc.(a)	10,595
17	SPS Commerce, Inc.(a)	1,742
47	Workday, Inc., Class A(a)	11,609
		88,224
Specialty Retail – 0.5%		
37	American Eagle Outfitters, Inc.	1,279
13	Asbury Automotive Group, Inc.(a)	2,582
1	AutoZone, Inc.(a)	1,464
11	Best Buy Co., Inc.	1,279
6	Five Below, Inc.(a)	1,207
4	GameStop Corp., Class A(a)	694
22	Gap, Inc. (The)	728
22	Home Depot, Inc. (The)	7,121
8	Lithia Motors, Inc., Class A	3,075
4	Lowe's Cos., Inc.	785
10	Monro, Inc.	706
8	TJX Cos., Inc. (The)	568
2	Ulta Beauty, Inc.(a)	659
13	Williams-Sonoma, Inc.	2,220
		24,367
Technology Hardware, Storage & Peripherals – 0.4%		
371	Hewlett Packard Enterprise Co.	5,944
220	HP, Inc.	7,504
35	NCR Corp.(a)	1,601
7	Seagate Technology PLC	650
		15,699
Textiles, Apparel & Luxury Goods – 0.3%		
8	Deckers Outdoor Corp.(a)	2,706
268	Under Armour, Inc., Class A(a)	6,515
25	VF Corp.	2,191
30	Wolverine World Wide, Inc.	1,252
		12,664
Thrifts & Mortgage Finance – 0.1%		
46	Mr. Cooper Group, Inc.(a)	1,586
122	New York Community Bancorp, Inc.	1,459
		3,045
Trading Companies & Distributors – 0.0%		
10	GATX Corp.	977

Shares	Description	Value (†)
Common Stocks – continued		
Water Utilities – 0.1%		
13	American Water Works Co., Inc.	\$ 2,028
87	Essential Utilities, Inc.	4,100
		<u>6,128</u>
Wireless Telecommunication Services – 0.1%		
23	Shenandoah Telecommunications Co.	1,087
23	T-Mobile US, Inc.(a)	3,039
		<u>4,126</u>
	Total Common Stocks (Identified Cost \$1,022,902)	<u>1,288,154</u>
Principal Amount		

Bonds and Notes – 21.4%

Automotive – 0.4%		
\$ 9,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	10,066
2,000	Lear Corp., 4.250%, 5/15/2029	2,231
6,000	Toyota Motor Credit Corp., MTN, 2.600%, 1/11/2022	6,096
		<u>18,393</u>
Banking – 3.6%		
9,000	American Express Co., 3.700%, 8/03/2023	9,648
9,000	Bank of America Corp., (fixed rate to 1/20/2022, variable rate thereafter), MTN, 3.124%, 1/20/2023	9,179
8,000	Bank of Montreal, MTN, 1.900%, 8/27/2021	8,044
8,000	Bank of New York Mellon Corp. (The), Series 12, MTN, 3.650%, 2/04/2024	8,704
5,000	Bank of Nova Scotia (The), 3.400%, 2/11/2024	5,383
9,000	Citigroup, Inc., 4.600%, 3/09/2026	10,287
5,000	Cooperatieve Rabobank U.A., 3.875%, 2/08/2022	5,138
4,000	Deutsche Bank AG, GMTN, 3.375%, 5/12/2021	4,003
9,000	Goldman Sachs Group, Inc. (The), 3.750%, 5/22/2025	9,870
9,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	9,609
10,000	KeyCorp, MTN, 2.550%, 10/01/2029	10,261
4,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	4,376
5,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	5,765
9,000	PNC Financial Services Group, Inc. (The), 2.600%, 7/23/2026	9,578

	Principal Amount	Description	Value (†)
Bonds and Notes – continued			
		Banking – continued	
\$	4,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	\$ 4,235
	5,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	5,353
	6,000	State Street Corp., 2.400%, 1/24/2030	6,146
	10,000	Truist Bank, 3.200%, 4/01/2024	10,739
	10,000	Wells Fargo & Co., MTN, 3.000%, 2/19/2025	10,737
	10,000	Westpac Banking Corp., 2.350%, 2/19/2025	10,519
			<u>157,574</u>
		Brokerage – 0.4%	
	9,000	BlackRock, Inc., 2.400%, 4/30/2030	9,273
	10,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	9,389
			<u>18,662</u>
		Cable Satellite – 0.2%	
	9,000	Comcast Corp., 3.000%, 2/01/2024	9,615
		Chemicals – 0.1%	
	2,000	LYB International Finance BV, 5.250%, 7/15/2043	2,476
		Construction Machinery – 0.4%	
	11,000	Caterpillar Financial Services Corp., 0.650%, 7/07/2023	11,077
	6,000	John Deere Capital Corp., MTN, 2.650%, 1/06/2022	6,097
			<u>17,174</u>
		Consumer Cyclical Services – 0.3%	
	3,000	Amazon.com, Inc., 3.875%, 8/22/2037	3,460
	9,000	eBay, Inc., 3.800%, 3/09/2022	9,233
			<u>12,693</u>
		Diversified Manufacturing – 0.1%	
	2,000	General Electric Co., 4.500%, 3/11/2044	2,275
		Electric – 1.2%	
	9,000	Duke Energy Corp., 3.750%, 4/15/2024	9,737
	11,000	Entergy Corp., 0.900%, 9/15/2025	10,805
	4,000	Exelon Corp., 4.050%, 4/15/2030	4,495

Principal Amount	Description	Value (†)
Bonds and Notes – continued		
	Electric – continued	
\$ 11,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	\$ 10,879
3,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	3,225
2,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	2,134
9,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	9,755
		<u>51,030</u>
	Finance Companies – 0.1%	
6,000	Ares Capital Corp., 3.250%, 7/15/2025	6,269
	Financial Other – 0.2%	
8,000	ORIX Corp., 2.900%, 7/18/2022	8,233
	Food & Beverage – 0.7%	
10,000	Coca-Cola Co. (The), 1.450%, 6/01/2027	10,044
9,000	General Mills, Inc., 4.000%, 4/17/2025	9,970
9,000	Mondelez International, Inc., 2.750%, 4/13/2030	9,294
		<u>29,308</u>
	Government Owned - No Guarantee – 0.5%	
15,000	Federal National Mortgage Association, 6.625%, 11/15/2030	21,436
	Health Insurance – 0.4%	
8,000	Anthem, Inc., 4.101%, 3/01/2028	9,031
6,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	8,150
		<u>17,181</u>
	Healthcare – 0.6%	
2,000	Cigna Corp., 3.750%, 7/15/2023	2,135
4,000	CVS Health Corp., 4.300%, 3/25/2028	4,551
6,000	DH Europe Finance II S.a.r.l., 2.200%, 11/15/2024	6,273
7,000	McKesson Corp., 3.950%, 2/16/2028	7,895
5,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	5,199
		<u>26,053</u>
	Independent Energy – 0.2%	
8,000	EQT Corp., 3.000%, 10/01/2022	8,145

Principal Amount	Description	Value (†)
Bonds and Notes – continued		
	Integrated Energy – 0.6%	
\$ 9,000	BP Capital Markets PLC, 3.814%, 2/10/2024	\$ 9,807
9,000	Exxon Mobil Corp., 2.992%, 3/19/2025	9,690
6,000	Shell International Finance BV, 6.375%, 12/15/2038	8,666
		<u>28,163</u>
	Life Insurance – 0.1%	
2,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,479
3,000	Brighthouse Financial, Inc., 3.700%, 6/22/2027	3,245
		<u>5,724</u>
	Media Entertainment – 0.1%	
5,000	ViacomCBS, Inc., 4.750%, 5/15/2025	5,666
	Midstream – 0.2%	
9,000	Kinder Morgan Energy Partners LP, 4.150%, 2/01/2024	9,730
	Mortgage Related – 2.8%	
43,940	FNMA, 2.500%, with various maturities from 2050 to 2051(b)	45,629
46,389	FNMA, 3.000%, with various maturities from 2034 to 2050(b)	48,660
18,901	FNMA, 3.500%, with various maturities in 2049(b)	20,078
4,595	FNMA, 4.000%, 3/01/2050	4,934
5,103	FNMA, 4.500%, with various maturities in 2049(b)	5,565
		<u>124,866</u>
	Natural Gas – 0.2%	
11,000	NiSource, Inc., 0.950%, 8/15/2025	10,871
	Pharmaceuticals – 0.8%	
9,000	AbbVie, Inc., 3.600%, 5/14/2025	9,839
9,000	Amgen, Inc., 2.650%, 5/11/2022	9,198
4,000	Biogen, Inc., 2.250%, 5/01/2030	3,890
10,000	Johnson & Johnson, 1.300%, 9/01/2030	9,466
3,000	Viatrix, Inc., 3.850%, 6/22/2040, 144A	3,055
		<u>35,448</u>

	Principal Amount	Description	Value (†)
Bonds and Notes – continued			
		Property & Casualty Insurance – 0.3%	
\$	9,000	American International Group, Inc., 3.400%, 6/30/2030	\$ 9,618
	3,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	3,171
			<u>12,789</u>
		Railroads – 0.2%	
	8,000	CSX Corp., 2.600%, 11/01/2026	<u>8,491</u>
		REITs - Office Property – 0.1%	
	5,000	Boston Properties LP, 2.750%, 10/01/2026	<u>5,315</u>
		REITs - Retail – 0.1%	
	3,000	Spirit Realty LP, 2.700%, 2/15/2032	2,910
	3,000	VEREIT Operating Partnership LP, 3.400%, 1/15/2028	3,245
			<u>6,155</u>
		Restaurants – 0.2%	
	8,000	Starbucks Corp., 2.250%, 3/12/2030	<u>7,931</u>
		Technology – 1.6%	
	9,000	Apple, Inc., 2.500%, 2/09/2025	9,583
	6,000	Broadcom, Inc., 4.110%, 9/15/2028	6,627
	4,000	HP, Inc., 3.000%, 6/17/2027	4,279
	6,000	Intel Corp., 2.450%, 11/15/2029	6,181
	8,000	International Business Machines Corp., 4.000%, 6/20/2042	9,114
	6,000	NVIDIA Corp., 2.850%, 4/01/2030	6,364
	9,000	Oracle Corp., 2.950%, 5/15/2025	9,612
	10,000	QUALCOMM, Inc., 1.650%, 5/20/2032	9,336
	8,000	VMware, Inc., 2.950%, 8/21/2022	8,240
			<u>69,336</u>
		Treasuries – 4.1%	
	9,000	U.S. Treasury Bond, 2.500%, 5/15/2046	9,379
	23,000	U.S. Treasury Bond, 2.875%, 11/15/2046	25,669
	23,000	U.S. Treasury Bond, 3.000%, 5/15/2045	26,183

Principal Amount	Description	Value (†)
Bonds and Notes – continued		
Treasuries – continued		
\$ 12,000	U.S. Treasury Bond, 3.000%, 2/15/2048	\$ 13,743
20,000	U.S. Treasury Bond, 3.000%, 2/15/2049	22,984
3,000	U.S. Treasury Bond, 4.500%, 2/15/2036	4,016
37,000	U.S. Treasury Note, 0.375%, 11/30/2025	36,364
19,000	U.S. Treasury Note, 1.250%, 3/31/2028	18,944
23,000	U.S. Treasury Note, 2.125%, 12/31/2022	23,760
		<u>181,042</u>
Utility Other – 0.1%		
4,000	Essential Utilities, Inc., 4.276%, 5/01/2049	4,588
Wireless – 0.2%		
7,000	Vodafone Group PLC, 6.150%, 2/27/2037	9,427
Wirelines – 0.3%		
3,000	AT&T, Inc., 3.650%, 6/01/2051	2,885
3,000	AT&T, Inc., 5.250%, 3/01/2037	3,652
8,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 1.298%, 5/15/2025(c)	8,194
		<u>14,731</u>
	Total Bonds and Notes (Identified Cost \$954,051)	<u>946,790</u>
Shares		
Exchange-Traded Funds – 3.9%		
2,239	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$146,653)	174,843
Affiliated Mutual Funds – 45.0%		
49,966	Loomis Sayles Inflation Protected Securities Fund, Class N	595,098
45,583	Loomis Sayles Limited Term Government and Agency Fund, Class N	523,292
45,103	Mirova Global Green Bond Fund, Class N	474,033
12,268	Mirova International Sustainable Equity Fund, Class N	176,047
2,292	WCM Focused Emerging Markets Fund, Institutional Class	45,984
6,713	WCM Focused International Growth Fund, Institutional Class	175,749
	Total Affiliated Mutual Funds (Identified Cost \$1,924,904)	<u>1,990,203</u>

Principal Amount	Description	Value (†)
Short-Term Investments – 1.5%		
\$ 64,581	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 4/30/2021 at 0.000% to be repurchased at \$64,581 on 5/03/2021 collateralized by \$66,300 U.S. Treasury Note, 0.125% due 4/30/2023 valued at \$66,243 including accrued interest(d) (Identified Cost \$64,581)	\$ 64,581
	Total Investments – 100.9% (Identified Cost \$4,113,091)	4,464,571
	Other assets less liabilities – (0.9)%	(39,120)
	Net Assets – 100.0%	<u>\$ 4,425,451</u>

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

Listed equity securities (including shares of closed-end investment companies and exchange-traded funds) are valued at the last sale price quoted on the exchange where they are traded most extensively or, if there is no reported sale during the day, the closing bid quotation as reported by an independent pricing service. Securities traded on the NASDAQ Global Select Market, NASDAQ Global Market and NASDAQ Capital Market are valued at the NASDAQ Official Closing Price ("NOCP"), or if lacking an NOCP, at the most recent bid quotations on the applicable NASDAQ Market. Unlisted equity securities (except unlisted preferred equity securities) are valued at the last sale price quoted in the market where they are traded most extensively or, if there is no reported sale during the day, the closing bid quotation as reported by an independent pricing service. If there is no last sale price or closing bid quotation available, unlisted equity securities will be valued using evaluated bids furnished by an independent pricing service, if available.

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

Debt securities and unlisted preferred equity securities are valued based on evaluated bids furnished to the Fund by an independent pricing service or bid prices obtained from broker-dealers.

Broker-dealer bid prices may be used to value debt and unlisted equity securities where an independent pricing service is unable to price a security or where an independent pricing service does not provide a reliable price for the security.

Mutual Funds are valued at net asset value.

Fund securities and other investments for which market quotations are not readily available are valued at fair value as determined in good faith by the adviser pursuant to procedures approved by the Board of Trustees. The Fund may also value securities and other investments at fair value in other circumstances such as when extraordinary events occur after the close of a foreign market but prior to the close of the New York Stock Exchange. This may include situations relating to a single issuer (such as a declaration of bankruptcy or a delisting of the issuer's security from the primary market on which it has traded) as well as events affecting the securities markets in general (such as market disruptions or closings and significant fluctuations in U.S. and/or foreign markets). When fair valuing its securities or other investments, the Fund may, among other things, use modeling tools or other processes that may take into account factors such as securities or other market activity and/or significant events that occur after the close of the foreign market and before the time the Fund's net asset value ("NAV") is calculated. Fair value pricing may require subjective determinations about the value of a security, and fair values used to determine the Fund's NAV may differ from quoted or published prices, or from prices that are used by others, for the same securities. In addition, the use of fair value pricing may not always result in adjustments to the prices of securities held by the Fund.

The books and records of the Fund are maintained in U.S. dollars. The values of securities, currencies and other assets and liabilities denominated in currencies other than U.S. dollars are translated into U.S. dollars based upon foreign exchange rates prevailing at the end of the period.

- (a) Non-income producing security.
- (b) The Fund's investment in mortgage related securities of Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.
- (c) Variable rate security. Rate as of April 30, 2021 is disclosed.

(d) The Fund may enter into repurchase agreements, under the terms of a Master Repurchase Agreement, under which the Fund acquires securities as collateral and agrees to resell the securities at an agreed upon time and at an agreed upon price. It is the Fund's policy that the market value of the collateral for repurchase agreements be at least equal to 102% of the repurchase price, including interest. Certain repurchase agreements are tri-party arrangements whereby the collateral is held in a segregated account for the benefit of the Fund and on behalf of the counterparty. Repurchase agreements could involve certain risks in the event of default or insolvency of the counterparty, including possible delays or restrictions upon the Fund's ability to dispose of the underlying securities. As of April 30, 2021, the Fund had an investment in a repurchase agreement for which the value of the related collateral exceeded the value of the repurchase agreement.

144A All or a portion of these securities are exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At April 30, 2021, the value of Rule 144A holdings amounted to \$7,431 or 0.2% of net assets.

ADR An American Depositary Receipt is a certificate issued by a custodian bank representing the right to receive securities of the foreign issuer described. The values of ADRs may be significantly influenced by trading on exchanges not located in the United States.

ETF Exchange-Traded Fund
FNMA Federal National Mortgage Association
GMTN Global Medium Term Note
LIBOR London Interbank Offered Rate
MTN Medium Term Note
REITs Real Estate Investment Trusts

Affiliated Fund Transactions

A summary of affiliated fund transactions for each underlying fund held by the Fund for the period ended April 30, 2021, is as follows:

Fund	Beginning Value	Purchase Cost⁽¹⁾	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Distribution Received⁽²⁾
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 543,559	\$ 271,270	\$ 214,852	\$ 23,106	\$ (27,985)	\$ 595,098	2,470
Loomis Sayles Limited Term Government and Agency Fund, Class N	478,029	230,236	181,794	1,936	(5,115)	523,292	1,343
Mirova Global Green Bond Fund, Class N	436,726	211,891	163,062	4,291	(15,813)	474,033	2,555
Mirova International Sustainable Equity Fund, Class N	175,572	59,860	68,336	20,902	(11,951)	176,047	1,895
WCM Focused Emerging Markets Fund, Institutional Class	44,507	16,992	14,850	2,057	(2,722)	45,984	—
WCM Focused International Growth Fund, Institutional Class	175,029	54,154	62,425	8,772	219	175,749	—
	\$ 1,853,422	\$ 844,403	\$ 705,319	\$ 61,064	\$ (63,367)	\$ 1,990,203	8,263

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

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

Fair Value Measurements

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

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

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

The following is a summary of the inputs used to value the Fund's investments as of April 30, 2021, at value:

Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks*	\$ 1,288,154	\$ -	\$ -	1,288,154
Bonds and Notes*	-	946,790	-	946,790
Exchange-Traded Funds	174,843	-	-	174,843
Affiliated Mutual Funds	1,990,203	-	-	1,990,203
Short-Term Investments	-	64,581	-	64,581
Total	\$ 3,453,200	\$ 1,011,371	\$ -	4,464,571

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

Asset Allocation Summary at April 30, 2021 (Unaudited)

Fixed Income	57.4%
Equity	42.0
Short-Term Investments	<u>1.5</u>
Total Investments	100.9
Other assets less liabilities	<u>(0.9)</u>
Net Assets	<u><u>100.0%</u></u>