



# Annual Report

January 31, 2023

Natixis Sustainable Future 2015 Fund®  
Natixis Sustainable Future 2020 Fund®  
Natixis Sustainable Future 2025 Fund®  
Natixis Sustainable Future 2030 Fund®  
Natixis Sustainable Future 2035 Fund®  
Natixis Sustainable Future 2040 Fund®  
Natixis Sustainable Future 2045 Fund®  
Natixis Sustainable Future 2050 Fund®  
Natixis Sustainable Future 2055 Fund®  
Natixis Sustainable Future 2060 Fund®  
Natixis Sustainable Future 2065 Fund®

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# NATIXIS SUSTAINABLE FUTURE FUNDS®

## Managers

*Natixis Advisors, LLC\**

## Symbols

AIA U.S. Large Cap Core ESG Segment****	2015 Fund	Class N	NSFBX
AIA U.S. Large Cap Value ESG Segment	2020 Fund	Class N	NSFDX
AIA U.S. Small/Mid Cap ESG Segment	2025 Fund	Class N	NSFEX
AIA International Developed Markets Equity ESG Segment	2030 Fund	Class N	NSFFX
<i>Natixis Investment Managers Solutions, a division of Natixis Advisors, LLC</i>	2035 Fund	Class N	NSFGX
	2040 Fund	Class N	NSFHX
Harris Associates Large Cap Value Segment	2045 Fund	Class N	NSFJX
<i>Harris Associates L.P.**</i>	2050 Fund	Class N	NSFKX
	2055 Fund	Class N	NSFLX
Loomis Sayles All Cap Growth Segment	2060 Fund	Class N	NSFMX
Loomis Sayles Core Fixed Income Segment	2065 Fund	Class N	NSFOX
Loomis Sayles Inflation Protected Securities Fund***			
Loomis Sayles Limited Term Government and Agency Fund***			
<i>Loomis, Sayles &amp; Company, L.P.**</i>			
Mirova US Climate Ambition Equity Segment****			
Mirova Global Green Bond Fund****			
Mirova International Sustainable Equity Fund***			
<i>Mirova US LLC**</i>			

WCM Focused International Growth Fund  
WCM Focused Emerging Markets Fund  
*WCM Investment Management*

\* Natixis Advisors, LLC is responsible for determining each Fund's available underlying funds and separately managed segments, determining each Fund's glide path and target allocations and supervising the activities of each Fund's subadvisers.

\*\* Affiliated Subadviser.

\*\*\* Affiliated mutual fund.

\*\*\*\* Effective October 17, 2022, AIA U.S. Large Cap Core ESG Segment replaces Mirova US Climate Ambition Equity Segment.

## Investment Goal

Each Fund seeks the highest total return consistent with its current asset allocation.

## Market Conditions:

The fiscal year ended January 31, 2023 was a volatile 12-month period for markets broadly. Turmoil overshadowed the start of 2022 as inflation fears skyrocketed and markets sold off. Weakness in equities and fixed income accelerated after Russia invaded Ukraine, spiking commodities to levels not seen since before the 2014 oil price collapse. Outside of commodities and energy, very little worked for the typical 60% equity / 40% fixed income portfolio, as both high quality and low quality fixed income sold off, along with equities. While cash preserved capital on a nominal basis, high inflation ate away at purchasing power over time, making it an unattractive longer-term investment. The Federal Reserve (Fed) was consistent in its inflation fight by raising rates seven times in 2022. Returns in the fourth quarter were bolstered by a strong labor market and receding inflation readings as the reality of a soft landing came into focus, although recession uncertainties remain. In January, the markets experienced robust performance as sentiment turned more positive with slowing jobs and wage growth paired with an increasingly dovish Fed stance.

For the 12-month period overall, US equity markets underperformed international developed equity markets, and emerging market equity trailed both US and international developed. All three major indexes posted negative returns for the period. Value stocks generally outperformed growth stocks, while small-cap stocks generally outperformed large and mid-caps. Global fixed income markets were generally negative for the period, with higher quality segments of the market underperforming due to inflation expectations and rising rates potential. Commodities posted positive returns for the period.

## Performance Results:

For the 12-month period ended January 31, 2023, the Natixis Sustainable Future Funds® posted returns ranging from -6.97% for the shortest-dated 2015 Fund to -5.43% for the 2065 Fund. Relative to the Funds' respective S&P Target Date benchmarks, the 2015 and 2020 Funds outperformed while the remaining Funds underperformed to varying degrees.

Fund Name	Fund Performance as of 1/31/2023	Benchmark	Benchmark Performance as of 1/31/2023
Natixis Sustainable Future 2015 Fund	-6.97%	S&P Target Date 2015® Index <sup>1</sup>	-5.50%
Natixis Sustainable Future 2020 Fund	-6.75	S&P Target Date 2020® Index <sup>1</sup>	-5.55
Natixis Sustainable Future 2025 Fund	-6.90	S&P Target Date 2025® Index <sup>1</sup>	-5.44
Natixis Sustainable Future 2030 Fund	-6.38	S&P Target Date 2030® Index <sup>1</sup>	-5.49
Natixis Sustainable Future 2035 Fund	-6.35	S&P Target Date 2035® Index <sup>1</sup>	-5.61
Natixis Sustainable Future 2040 Fund	-6.30	S&P Target Date 2040® Index <sup>1</sup>	-5.58
Natixis Sustainable Future 2045 Fund	-5.89	S&P Target Date 2045® Index <sup>1</sup>	-5.51
Natixis Sustainable Future 2050 Fund	-6.24	S&P Target Date 2050® Index <sup>1</sup>	-5.48
Natixis Sustainable Future 2055 Fund	-6.02	S&P Target Date 2055® Index <sup>1</sup>	-5.43
Natixis Sustainable Future 2060 Fund	-5.82	S&P Target Date 2060® Index <sup>1</sup>	-5.46
Natixis Sustainable Future 2065 Fund	-5.69	S&P Target Date 2065+® Index <sup>1</sup>	-5.46

<sup>1</sup> The S&P Target Date® Index Series consists of multi-asset class indices, each corresponding to a specific target retirement date. The asset allocation for each index is determined through an annual survey of target date fund groups with a minimum asset threshold of \$100 million. The various asset class exposures of the Indices may include equities, fixed income, REITs, and commodities depending on the allocations reported in the survey. Index returns are calculated daily. You may not invest directly in an index.

## Explanation of Fund Performance:

The Funds follow a “sustainable investing approach” that aims to allocate their assets to segments and underlying funds whose adviser or subadvisers actively consider material environmental, social and governance (“ESG”) factors when evaluating and selecting portfolio securities and their potential effect on long-term value, performance and risks. Consistent with the Funds’ multi-disciplinary structure, the advisers or subadvisers of the respective portfolio segments and underlying funds may consider material ESG factors differently based on their specific investment processes.

For the 12-month period ended January 31, 2023, the Funds’ equity and fixed income allocations posted negative absolute returns overall and detracted from the Funds’ performance. While the Funds are managed to our internal asset allocation glide path (the Funds’ targeted mix of equity and fixed income allocations, which becomes more conservative over time as the target retirement date nears) rather than to the S&P Target Date benchmarks, we like to understand how the Funds’ performance compares to these peer-based benchmarks and why.

During the 12-month period, asset allocation had a negative effect on performance relative to the S&P Target Date benchmarks. Specifically, relative performance was impacted by an overweight to international investment grade and Treasury Inflation-Protected Securities (TIPS) and a moderate underweight to short-term fixed income. However, the Funds’ international equity allocation aided relative results as the vintages have a slight underweight to international developed and emerging markets. Manager selection had a positive impact overall on relative performance. This was primarily driven by the outperformance of the Loomis Sayles All Cap Growth segment and the Harris Large Cap Value segment within the US equity allocation. Loomis Sayles All Cap Growth’s defensive nature provides more favorable positioning in recessionary markets. The Harris Large Cap Value segment was a strong relative contributor within US equity for the period, as value stocks generally outperformed growth stocks and the strategy outperformed its benchmark. Manager selection within international equity was a detractor, as both WCM Focused International Growth and WCM Focused Emerging Markets lagged their respective benchmarks due to stock selection in the information technology space. Manager selection effect within the fixed income allocation was mixed with Mirova Global Green Bond adding value through its active management, while the global bonds asset class was down in aggregate.

## NATIXIS SUSTAINABLE FUTURE FUNDS®

### Portfolio Positioning:

Over the course of the 12-month period ended January 31, 2023, the Funds were managed to maintain neutral positioning relative to the asset class, sub-asset class and segment-level targets of our internal glide path and did not deviate significantly from these targets at any point. This is generally expected given that the Funds are managed to these targets on a continual basis and the team does not make tactical allocation decisions. There were no changes to the glide path; however, the Mirova US Climate Ambition Equity Segment was replaced by the AIA US Large Cap Core ESG Segment on October 17, 2022. This change lowered the strategy's volatility while continuing to offer a best-in-class ESG equity offering for investors.

### Outlook:

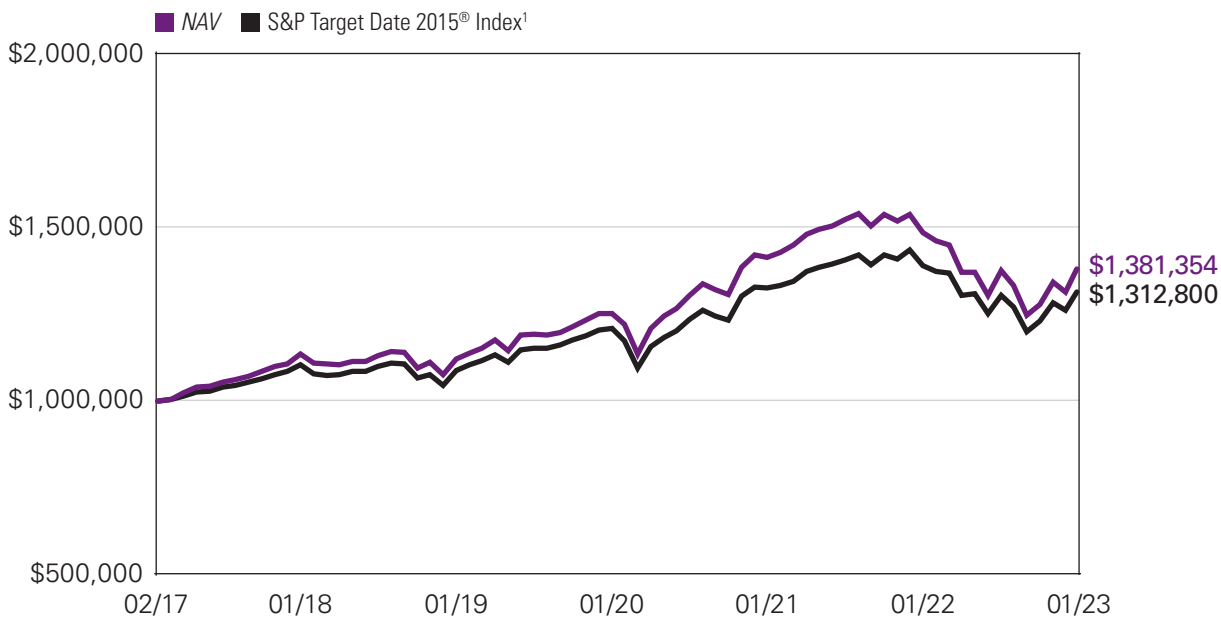
As 2022 ended, we witnessed target date strategies experience negative returns on an absolute basis. Fixed income did not act as a true diversifier when paired with equity funds, and broad markets were down double digits across all asset classes. Looking towards the future, we see inflation numbers starting to cool and interest rate hikes slowing from a quantity and size perspective.

As we are seeing increased optimism in the markets for 2023, we also caution investors, whether a bull or bear market is looming, to expect continued volatility. Signals for 2023 are mixed with earnings recession fears, soft housing data, and the potential for weakening consumption. This is an important time to remain calm and invested, as valuations haven't been this low in years. While it can be difficult to stomach the volatility we have seen in the markets over the past year, staying invested and maintaining a long-term perspective continues to be paramount.

## NATIXIS SUSTAINABLE FUTURE 2015 FUND

### Hypothetical Growth of \$1,000,000 Investment in Class N Shares<sup>2</sup>

February 28, 2017 (inception) through January 31, 2023



See notes to chart on page 19.

## Asset Allocation as of January 31, 2023\*

	% of Net Assets
<b>Equity</b>	<b>38.36%</b>
AIA International Developed Markets Equity ESG Segment	3.45
AIA U.S. Large Cap Core ESG Segment	5.00
AIA U.S. Large Cap Value ESG Segment	3.22
AIA U.S. Small/Mid Cap ESG Segment	5.24
Harris Associates Large Cap Value Segment	6.53
Loomis Sayles All Cap Growth Segment	6.52
Mirova International Sustainable Equity Fund	3.44
WCM Focused Emerging Markets Fund	1.53
WCM Focused International Growth Fund	3.43
<b>Fixed Income</b>	<b>59.69</b>
Loomis Sayles Core Fixed Income Segment	21.04
Loomis Sayles Inflation Protected Securities Fund	16.09
Loomis Sayles Limited Term Government and Agency Fund	11.77
Mirova Global Green Bond Fund	10.79
<b>Cash</b>	<b>1.95</b>

\* Differences between these amounts and those reported elsewhere in the financial statements are attributable to the inclusion of other assets and liabilities.

## Average Annual Total Returns — January 31, 2023<sup>2</sup>

	1 Year	5 Year	Life of Fund	Expense Ratios <sup>3</sup>	
				Gross	Net
<b>Class N (Inception 2/28/17)</b>					
NAV	-6.97%	4.03%	5.61%	3.35%	0.50%
<b>Comparative Performance</b>					
S&P Target Date 2015 <sup>®</sup> Index <sup>1</sup>	-5.50	3.54	4.69		

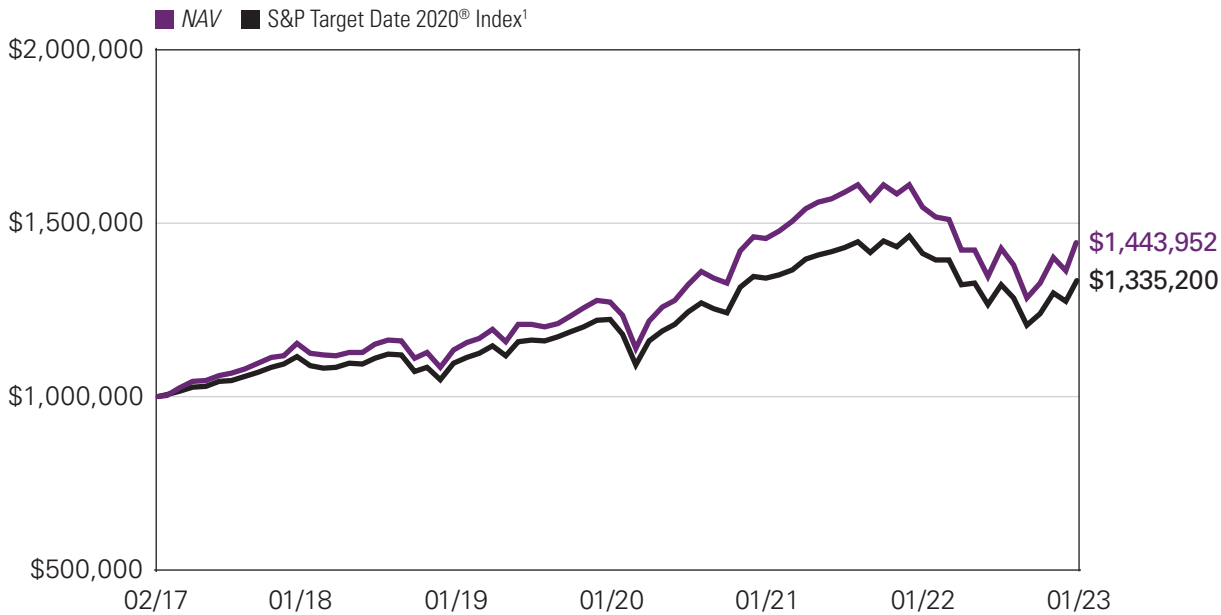
**Performance data shown represents past performance and is no guarantee of, and not necessarily indicative of, future results. Total return and value will vary, and you may have a gain or loss when shares are sold. Current performance may be lower or higher than quoted. For most recent month-end performance, visit [im.natixis.com/performance](https://im.natixis.com/performance).** You may not invest directly in an index. Performance for periods less than one year is cumulative, not annualized. Returns reflect changes in share price and reinvestment of dividends and capital gains, if any. The table(s) do not reflect taxes shareholders might owe on any fund distributions or when they redeem their shares. See notes to tables on page 19.

# NATIXIS SUSTAINABLE FUTURE FUNDS®

## NATIXIS SUSTAINABLE FUTURE 2020 FUND

### Hypothetical Growth of \$1,000,000 Investment in Class N Shares<sup>2</sup>

February 28, 2017 (inception) through January 31, 2023



See notes to chart on page 19.

### Asset Allocation as of January 31, 2023\*

	% of Net Assets
<b>Equity</b>	<b>47.26%</b>
AIA International Developed Markets Equity ESG Segment	4.20
AIA U.S. Large Cap Core ESG Segment	6.27
AIA U.S. Large Cap Value ESG Segment	4.03
AIA U.S. Small/Mid Cap ESG Segment	6.52
Harris Associates Large Cap Value Segment	8.06
Loomis Sayles All Cap Growth Segment	8.05
Mirova International Sustainable Equity Fund	4.30
WCM Focused Emerging Markets Fund	1.55
WCM Focused International Growth Fund	4.28
<b>Fixed Income</b>	<b>50.78</b>
Loomis Sayles Core Fixed Income Segment	19.43
Loomis Sayles Inflation Protected Securities Fund	11.64
Loomis Sayles Limited Term Government and Agency Fund	9.91
Mirova Global Green Bond Fund	9.80
<b>Cash</b>	<b>1.96</b>

\* Differences between these amounts and those reported elsewhere in the financial statements are attributable to the inclusion of other assets and liabilities.

## Average Annual Total Returns — January 31, 2023<sup>2</sup>

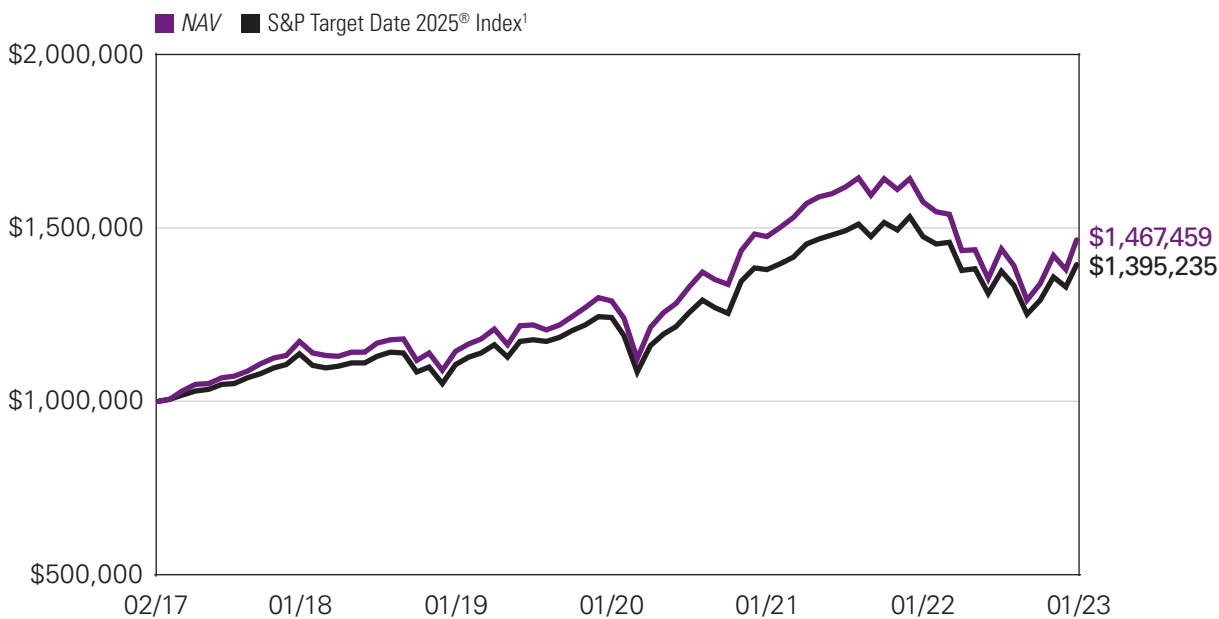
	1 Year	5 Year	Life of Fund	Expense Ratios <sup>3</sup>	
				Gross	Net
Class N (Inception 2/28/17)					
NAV	-6.75% <sup>4</sup>	4.59%	6.40%	3.92%	0.50%
Comparative Performance					
S&P Target Date 2020 <sup>®</sup> Index <sup>1</sup>	-5.55	3.63	4.99		

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## NATIXIS SUSTAINABLE FUTURE 2025 FUND

### Hypothetical Growth of \$1,000,000 Investment in Class N Shares<sup>2</sup>

February 28, 2017 (inception) through January 31, 2023



See notes to chart on page 19.

# NATIXIS SUSTAINABLE FUTURE FUNDS®

## NATIXIS SUSTAINABLE FUTURE 2025 FUND

### Asset Allocation as of January 31, 2023\*

	% of Net Assets
<b>Equity</b>	<b>54.46%</b>
AIA International Developed Markets Equity ESG Segment	4.96
AIA U.S. Large Cap Core ESG Segment	7.12
AIA U.S. Large Cap Value ESG Segment	4.57
AIA U.S. Small/Mid Cap ESG Segment	7.36
Harris Associates Large Cap Value Segment	8.98
Loomis Sayles All Cap Growth Segment	9.02
Mirova International Sustainable Equity Fund	4.98
WCM Focused Emerging Markets Fund	2.49
WCM Focused International Growth Fund	4.98
<b>Fixed Income</b>	<b>43.57</b>
Loomis Sayles Core Fixed Income Segment	18.83
Loomis Sayles Inflation Protected Securities Fund	6.83
Loomis Sayles Limited Term Government and Agency Fund	8.62
Mirova Global Green Bond Fund	9.29
<b>Cash</b>	<b>1.97</b>

\* Differences between these amounts and those reported elsewhere in the financial statements are attributable to the inclusion of other assets and liabilities.

### Average Annual Total Returns — January 31, 2023<sup>2</sup>

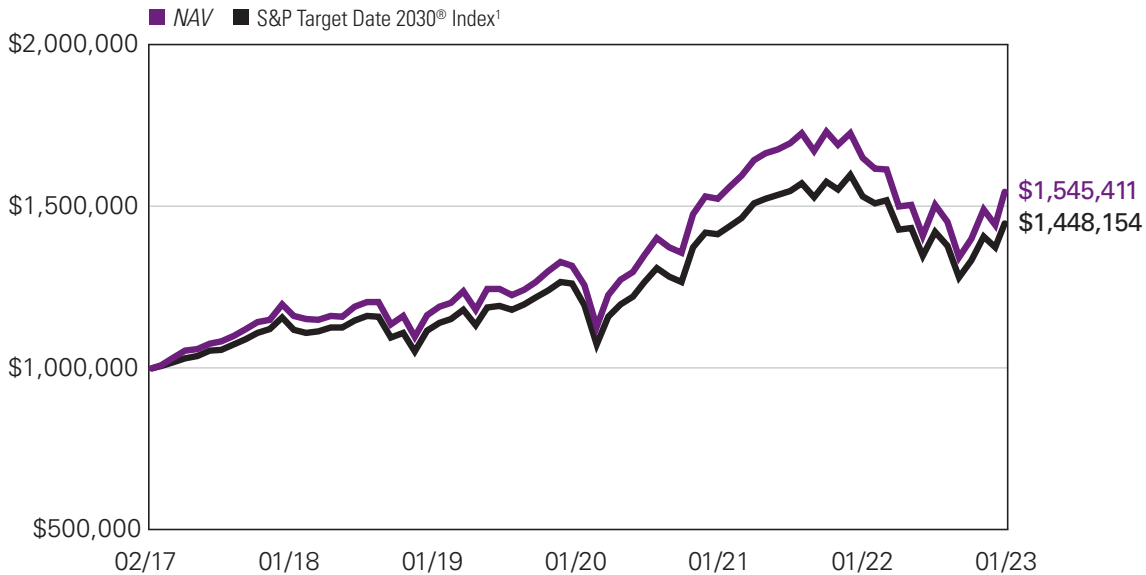
	1 Year	5 Year	Life of Fund	Expense Ratios <sup>3</sup>	
				Gross	Net
<b>Class N (Inception 2/28/17)</b>					
NAV	-6.90%	4.57%	6.68%	2.02%	0.51%
<b>Comparative Performance</b>					
S&P Target Date 2025 <sup>®</sup> Index <sup>1</sup>	-5.44	4.18	5.76		

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## NATIXIS SUSTAINABLE FUTURE 2030 FUND

### Hypothetical Growth of \$1,000,000 Investment in Class N Shares<sup>2</sup>

February 28, 2017 (inception) through January 31, 2023



See notes to chart on page 19.

### Asset Allocation as of January 31, 2023\*

	% of Net Assets
<b>Equity</b>	<b>62.66%</b>
AIA International Developed Markets Equity ESG Segment	5.63
AIA U.S. Large Cap Core ESG Segment	8.16
AIA U.S. Large Cap Value ESG Segment	5.25
AIA U.S. Small/Mid Cap ESG Segment	8.45
Harris Associates Large Cap Value Segment	10.22
Loomis Sayles All Cap Growth Segment	10.24
Mirova International Sustainable Equity Fund	5.64
WCM Focused Emerging Markets Fund	3.43
WCM Focused International Growth Fund	5.64
<b>Fixed Income</b>	<b>35.37</b>
Loomis Sayles Core Fixed Income Segment	16.65
Loomis Sayles Inflation Protected Securities Fund	4.92
Loomis Sayles Limited Term Government and Agency Fund	5.96
Mirova Global Green Bond Fund	7.84
<b>Cash</b>	<b>1.97</b>

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# NATIXIS SUSTAINABLE FUTURE FUNDS®

## NATIXIS SUSTAINABLE FUTURE 2030 FUND

Average Annual Total Returns — January 31, 2023<sup>2</sup>

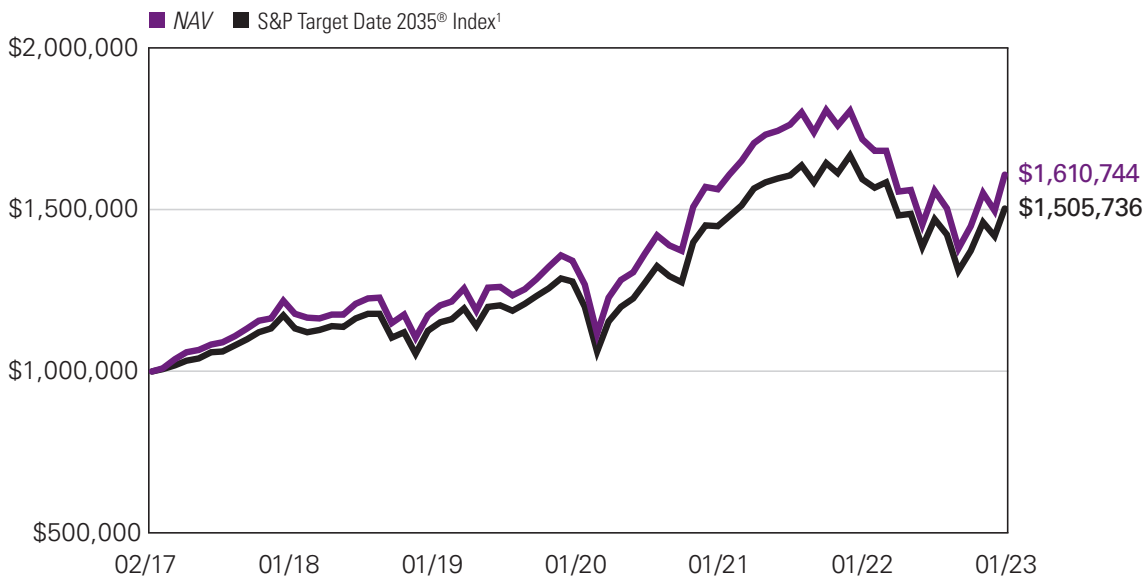
	1 Year	5 Year	Life of Fund	Expense Ratios <sup>3</sup>	
				Gross	Net
Class N (Inception 2/28/17)					
NAV	-6.38%	5.23%	7.63%	1.69%	0.52%
Comparative Performance					
S&P Target Date 2030® Index <sup>1</sup>	-5.49	4.62	6.43		

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## NATIXIS SUSTAINABLE FUTURE 2035 FUND

Hypothetical Growth of \$1,000,000 Investment in Class N Shares<sup>2</sup>

February 28, 2017 (inception) through January 31, 2023



See notes to chart on page 19.

## Asset Allocation as of January 31, 2023\*

	% of Net Assets
<b>Equity</b>	<b>71.36%</b>
AIA International Developed Markets Equity ESG Segment	6.50
AIA U.S. Large Cap Core ESG Segment	9.42
AIA U.S. Large Cap Value ESG Segment	6.04
AIA U.S. Small/Mid Cap ESG Segment	9.74
Harris Associates Large Cap Value Segment	11.65
Loomis Sayles All Cap Growth Segment	11.53
Mirova International Sustainable Equity Fund	6.51
WCM Focused Emerging Markets Fund	3.48
WCM Focused International Growth Fund	6.49
<b>Fixed Income</b>	<b>26.66</b>
Loomis Sayles Core Fixed Income Segment	12.21
Loomis Sayles Inflation Protected Securities Fund	4.46
Loomis Sayles Limited Term Government and Agency Fund	4.54
Mirova Global Green Bond Fund	5.45
<b>Cash</b>	<b>1.98</b>

\* Differences between these amounts and those reported elsewhere in the financial statements are attributable to the inclusion of other assets and liabilities.

## Average Annual Total Returns — January 31, 2023<sup>2</sup>

	1 Year	5 Year	Life of Fund	Expense Ratios <sup>3</sup>	
				Gross	Net
<b>Class N (Inception 2/28/17)</b>					
NAV	-6.35%	5.72%	8.38%	1.87%	0.53%
<b>Comparative Performance</b>					
S&P Target Date 2035 <sup>®</sup> Index <sup>1</sup>	-5.61	5.10	7.13		

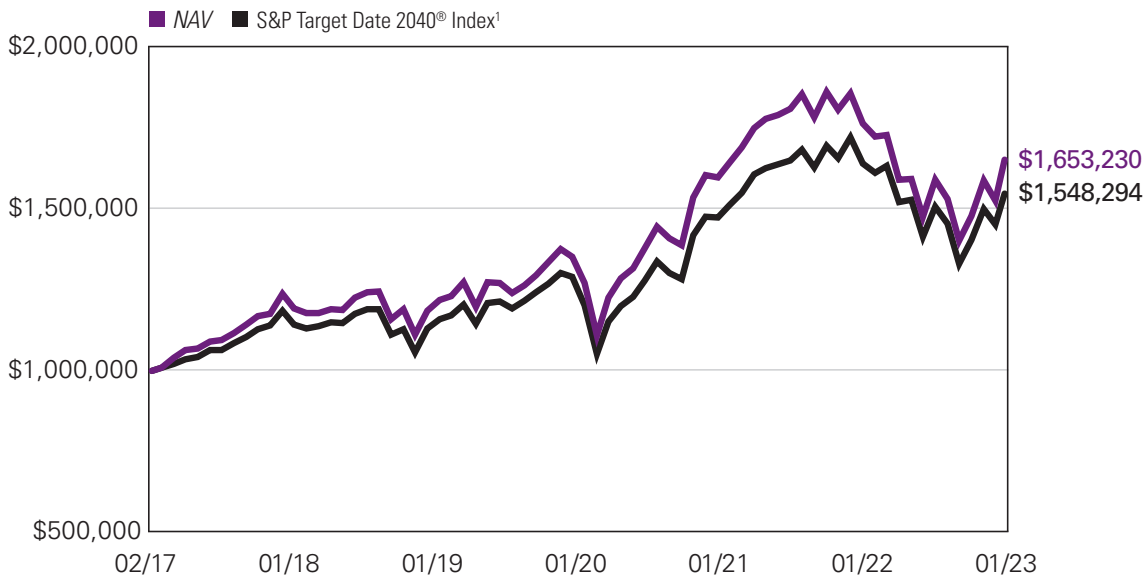
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# NATIXIS SUSTAINABLE FUTURE FUNDS®

## NATIXIS SUSTAINABLE FUTURE 2040 FUND

### Hypothetical Growth of \$1,000,000 Investment in Class N Shares<sup>2</sup>

February 28, 2017 (inception) through January 31, 2023



See notes to chart on page 19.

### Asset Allocation as of January 31, 2023\*

	% of Net Assets
<b>Equity</b>	<b>79.83%</b>
AIA International Developed Markets Equity ESG Segment	6.96
AIA U.S. Large Cap Core ESG Segment	10.62
AIA U.S. Large Cap Value ESG Segment	6.82
AIA U.S. Small/Mid Cap ESG Segment	10.99
Harris Associates Large Cap Value Segment	13.28
Loomis Sayles All Cap Growth Segment	13.26
Mirova International Sustainable Equity Fund	6.97
WCM Focused Emerging Markets Fund	3.94
WCM Focused International Growth Fund	6.99
<b>Fixed Income</b>	<b>18.19</b>
Loomis Sayles Core Fixed Income Segment	8.11
Loomis Sayles Inflation Protected Securities Fund	3.43
Loomis Sayles Limited Term Government and Agency Fund	2.70
Mirova Global Green Bond Fund	3.95
<b>Cash</b>	<b>1.98</b>

\* Differences between these amounts and those reported elsewhere in the financial statements are attributable to the inclusion of other assets and liabilities.

## Average Annual Total Returns — January 31, 2023<sup>2</sup>

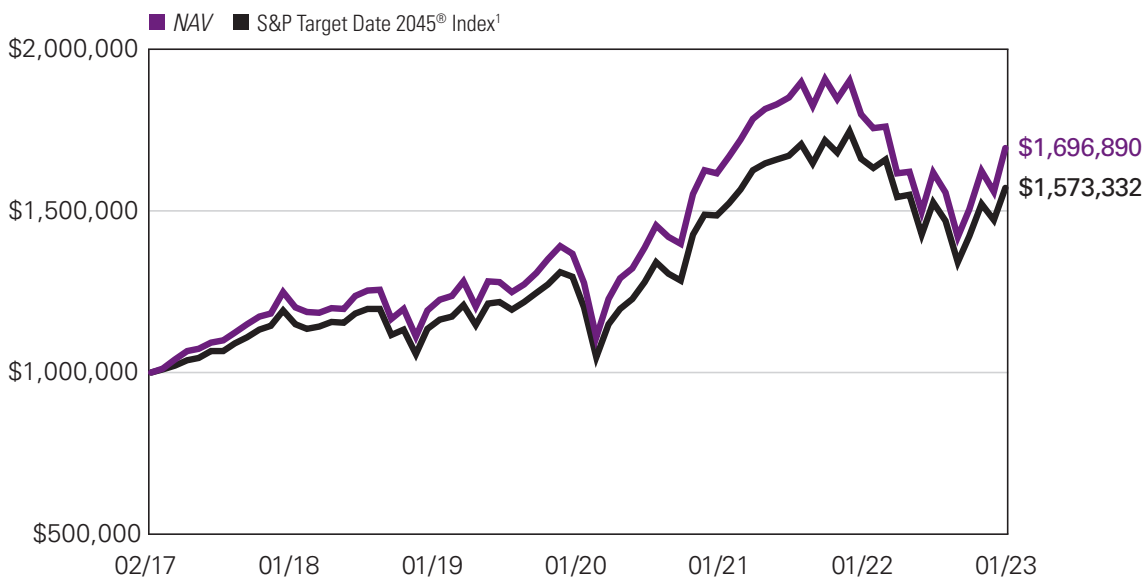
	1 Year	5 Year	Life of Fund	Expense Ratios <sup>3</sup>	
				Gross	Net
Class N (Inception 2/28/17)					
NAV	-6.30%	5.95%	8.86%	2.25%	0.54%
Comparative Performance					
S&P Target Date 2040 <sup>®</sup> Index <sup>1</sup>	-5.58	5.47	7.63		

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## NATIXIS SUSTAINABLE FUTURE 2045 FUND

### Hypothetical Growth of \$1,000,000 Investment in Class N Shares<sup>2</sup>

February 28, 2017 (inception) through January 31, 2023



See notes to chart on page 19.

# NATIXIS SUSTAINABLE FUTURE FUNDS®

## NATIXIS SUSTAINABLE FUTURE 2045 FUND

### Asset Allocation as of January 31, 2023\*

	% of Net Assets
<b>Equity</b>	<b>86.34%</b>
AIA International Developed Markets Equity ESG Segment	7.90
AIA U.S. Large Cap Core ESG Segment	11.12
AIA U.S. Large Cap Value ESG Segment	7.14
AIA U.S. Small/Mid Cap ESG Segment	11.52
Harris Associates Large Cap Value Segment	14.00
Loomis Sayles All Cap Growth Segment	14.02
Mirova International Sustainable Equity Fund	7.90
WCM Focused Emerging Markets Fund	4.87
WCM Focused International Growth Fund	7.87
<b>Fixed Income</b>	<b>11.70</b>
Loomis Sayles Core Fixed Income Segment	4.28
Loomis Sayles Inflation Protected Securities Fund	2.41
Loomis Sayles Limited Term Government and Agency Fund	1.60
Mirova Global Green Bond Fund	3.41
<b>Cash</b>	<b>1.96</b>

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### Average Annual Total Returns — January 31, 2023<sup>2</sup>

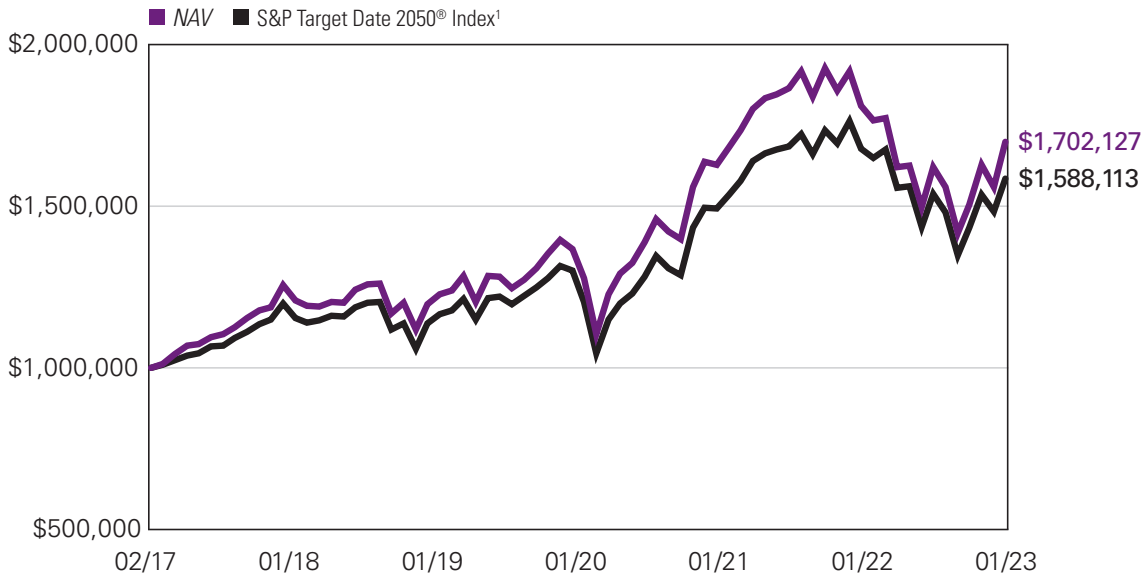
	1 Year	5 Year	Life of Fund	Expense Ratios <sup>3</sup>	
				Gross	Net
<b>Class N (Inception 2/28/17)</b>					
NAV	-5.89%	6.31%	9.33%	2.19%	0.54%
<b>Comparative Performance</b>					
S&P Target Date 2045 <sup>®</sup> Index <sup>1</sup>	-5.51	5.69	7.92		

**Performance data shown represents past performance and is no guarantee of, and not necessarily indicative of, future results. Total return and value will vary, and you may have a gain or loss when shares are sold. Current performance may be lower or higher than quoted. For most recent month-end performance, visit [im.natixis.com/performance](https://im.natixis.com/performance).** You may not invest directly in an index. Performance for periods less than one year is cumulative, not annualized. Returns reflect changes in share price and reinvestment of dividends and capital gains, if any. The table(s) do not reflect taxes shareholders might owe on any fund distributions or when they redeem their shares. See notes to tables on page 19.

## NATIXIS SUSTAINABLE FUTURE 2050 FUND

### Hypothetical Growth of \$1,000,000 Investment in Class N Shares<sup>2</sup>

February 28, 2017 (inception) through January 31, 2023



See notes to chart on page 19.

### Asset Allocation as of January 31, 2023\*

	% of Net Assets
<b>Equity</b>	<b>91.14%</b>
AIA International Developed Markets Equity ESG Segment	8.49
AIA U.S. Large Cap Core ESG Segment	11.67
AIA U.S. Large Cap Value ESG Segment	7.49
AIA U.S. Small/Mid Cap ESG Segment	12.08
Harris Associates Large Cap Value Segment	14.72
Loomis Sayles All Cap Growth Segment	14.70
Mirova International Sustainable Equity Fund	8.55
WCM Focused Emerging Markets Fund	4.97
WCM Focused International Growth Fund	8.47
<b>Fixed Income</b>	<b>6.88</b>
Loomis Sayles Core Fixed Income Segment	5.43
Mirova Global Green Bond Fund	1.45
<b>Cash</b>	<b>1.98</b>

\* Differences between these amounts and those reported elsewhere in the financial statements are attributable to the inclusion of other assets and liabilities.

# NATIXIS SUSTAINABLE FUTURE FUNDS®

## NATIXIS SUSTAINABLE FUTURE 2050 FUND

Average Annual Total Returns — January 31, 2023<sup>2</sup>

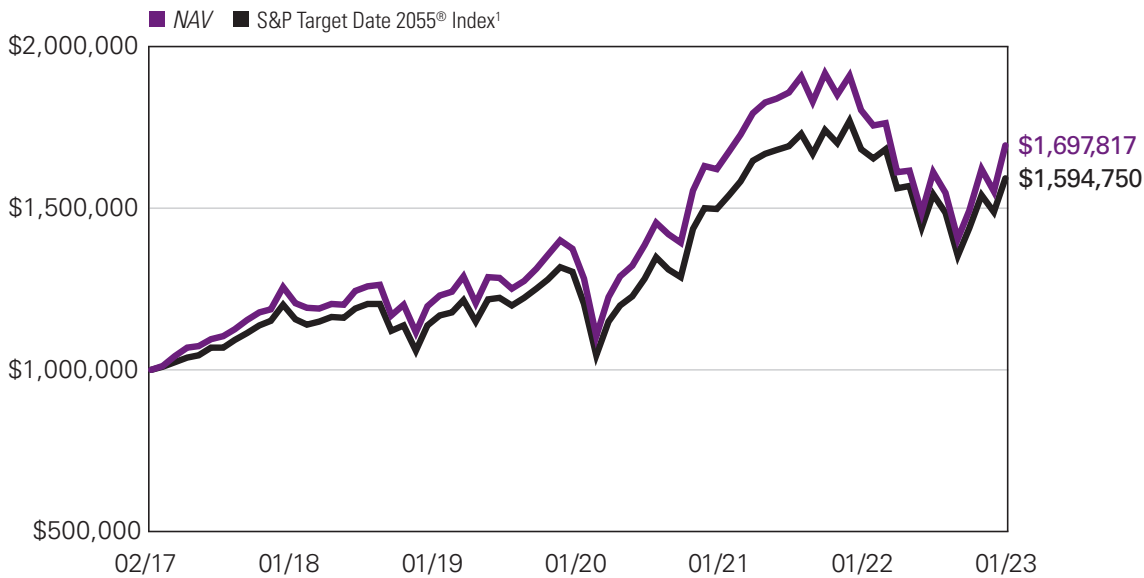
	1 Year	5 Year	Life of Fund	Expense Ratios <sup>3</sup>	
				Gross	Net
Class N (Inception 2/28/17)					
NAV	-6.24%	6.26%	9.40%	2.38%	0.55%
Comparative Performance					
S&P Target Date 2050® Index <sup>1</sup>	-5.48	5.79	8.09		

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## NATIXIS SUSTAINABLE FUTURE 2055 FUND

Hypothetical Growth of \$1,000,000 Investment in Class N Shares<sup>2</sup>

February 28, 2017 (inception) through January 31, 2023



See notes to chart on page 19.

## Asset Allocation as of January 31, 2023\*

	% of Net Assets
<b>Equity</b>	<b>92.65%</b>
AIA International Developed Markets Equity ESG Segment	8.87
AIA U.S. Large Cap Core ESG Segment	11.67
AIA U.S. Large Cap Value ESG Segment	7.49
AIA U.S. Small/Mid Cap ESG Segment	12.07
Harris Associates Large Cap Value Segment	14.71
Loomis Sayles All Cap Growth Segment	14.71
Mirova International Sustainable Equity Fund	8.88
WCM Focused Emerging Markets Fund	5.36
WCM Focused International Growth Fund	8.89
<b>Fixed Income</b>	<b>5.39</b>
Loomis Sayles Core Fixed Income Segment	3.92
Mirova Global Green Bond Fund	1.47
<b>Cash</b>	<b>1.96</b>

\* Differences between these amounts and those reported elsewhere in the financial statements are attributable to the inclusion of other assets and liabilities.

## Average Annual Total Returns — January 31, 2023<sup>2</sup>

	1 Year	5 Year	Life of Fund	Expense Ratios <sup>3</sup>	
				Gross	Net
<b>Class N (Inception 2/28/17)</b>					
NAV	-6.02%	6.21%	9.35%	2.95%	0.55%
<b>Comparative Performance</b>					
S&P Target Date 2055 <sup>®</sup> Index <sup>1</sup>	-5.43	5.83	8.17		

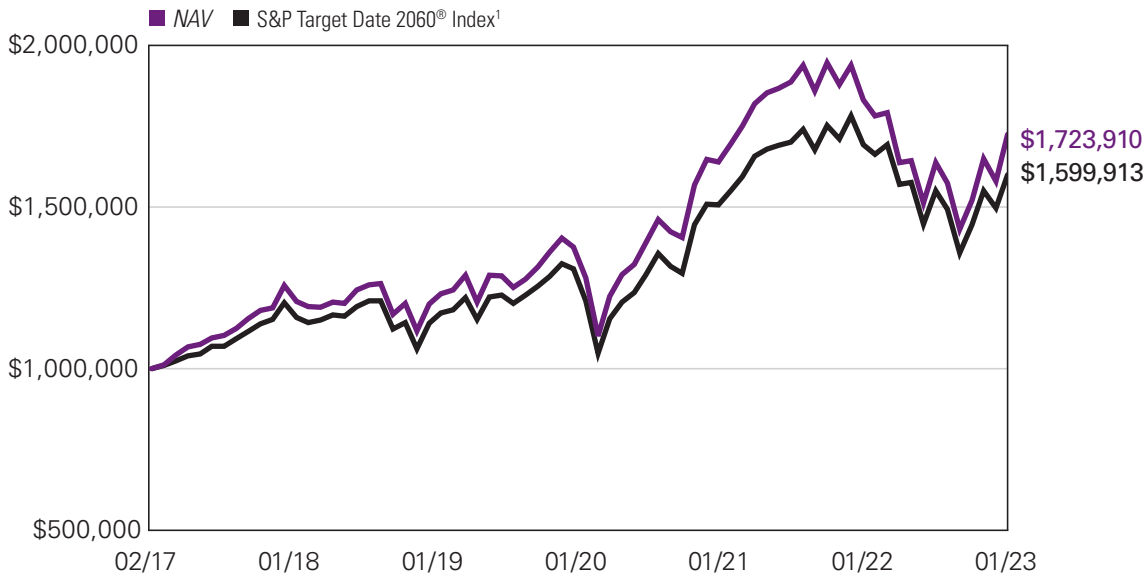
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# NATIXIS SUSTAINABLE FUTURE FUNDS®

## NATIXIS SUSTAINABLE FUTURE 2060 FUND

### Hypothetical Growth of \$1,000,000 Investment in Class N Shares<sup>2</sup>

February 28, 2017 (inception) through January 31, 2023



See notes to chart on page 19.

### Asset Allocation as of January 31, 2023\*

	% of Net Assets
<b>Equity</b>	<b>92.61%</b>
AIA International Developed Markets Equity ESG Segment	8.89
AIA U.S. Large Cap Core ESG Segment	11.68
AIA U.S. Large Cap Value ESG Segment	7.50
AIA U.S. Small/Mid Cap ESG Segment	12.10
Harris Associates Large Cap Value Segment	14.62
Loomis Sayles All Cap Growth Segment	14.64
Mirova International Sustainable Equity Fund	8.90
WCM Focused Emerging Markets Fund	5.37
WCM Focused International Growth Fund	8.91
<b>Fixed Income</b>	<b>5.42</b>
Loomis Sayles Core Fixed Income Segment	3.94
Mirova Global Green Bond Fund	1.48
<b>Cash</b>	<b>1.97</b>

\* Differences between these amounts and those reported elsewhere in the financial statements are attributable to the inclusion of other assets and liabilities.

## Average Annual Total Returns — January 31, 2023<sup>2</sup>

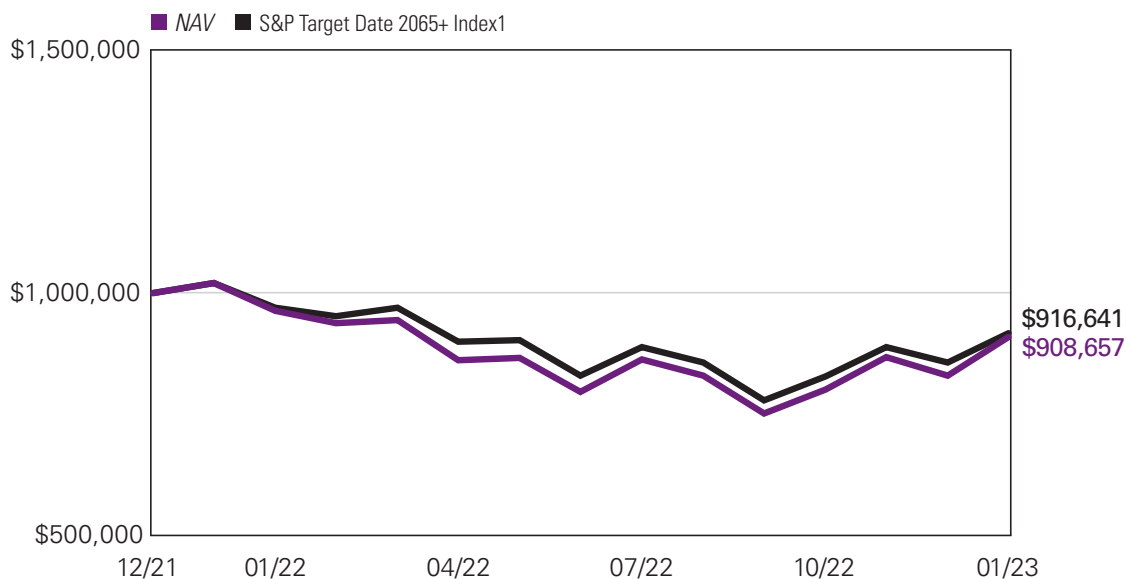
	1 Year	5 Year	Life of Fund	Expense Ratios <sup>3</sup>	
				Gross	Net
Class N (Inception 2/28/17)					
NAV	-5.82%	6.54%	9.63%	3.53%	0.55%
Comparative Performance					
S&P Target Date 2060 <sup>®</sup> Index <sup>1</sup>	-5.46	5.85	8.27		

**Performance data shown represents past performance and is no guarantee of, and not necessarily indicative of, future results. Total return and value will vary, and you may have a gain or loss when shares are sold. Current performance may be lower or higher than quoted. For most recent month-end performance, visit [im.natixis.com/performance](https://im.natixis.com/performance).** You may not invest directly in an index. Performance for periods less than one year is cumulative, not annualized. Returns reflect changes in share price and reinvestment of dividends and capital gains, if any. The table(s) do not reflect taxes shareholders might owe on any fund distributions or when they redeem their shares. See notes to tables on page 19.

## NATIXIS SUSTAINABLE FUTURE 2065 FUND

### Hypothetical Growth of \$1,000,000 Investment in Class N Shares<sup>2</sup>

December 15, 2021 (inception) through January 31, 2023



See notes to chart on page 19.

# NATIXIS SUSTAINABLE FUTURE FUNDS®

## NATIXIS SUSTAINABLE FUTURE 2065 FUND

### Asset Allocation as of January 31, 2023\*

	% of Net Assets
<b>Equity</b>	<b>92.96%</b>
AIA International Developed Markets Equity ESG Segment	8.94
AIA U.S. Large Cap Core ESG Segment	11.29
AIA U.S. Large Cap Value ESG Segment	7.33
AIA U.S. Small/Mid Cap ESG Segment	11.94
Harris Associates Large Cap Value Segment	14.91
Loomis Sayles All Cap Growth Segment	14.83
Mirova International Sustainable Equity Fund	9.11
WCM Focused Emerging Markets Fund	5.51
WCM Focused International Growth Fund	9.10
<b>Fixed Income</b>	<b>5.17</b>
Loomis Sayles Core Fixed Income Segment	3.73
Mirova Global Green Bond Fund	1.44
<b>Cash</b>	<b>1.87</b>

\* Differences between these amounts and those reported elsewhere in the financial statements are attributable to the inclusion of other assets and liabilities.

### Average Annual Total Returns — January 31, 2023<sup>2</sup>

	1 Year	Life of Fund	Expense Ratios <sup>3</sup>	
			Gross	Net
<b>Class N (Inception 12/15/2021)</b>				
NAV	-5.69%	-8.14%	2.71%	0.55%
<b>Comparative Performance</b>				
S&P Target Date 2065+® Index <sup>1</sup>	-5.46	-7.41		

**Performance data shown represents past performance and is no guarantee of, and not necessarily indicative of, future results. Total return and value will vary, and you may have a gain or loss when shares are sold. Current performance may be lower or higher than quoted. For most recent month-end performance, visit [im.natixis.com/performance](https://im.natixis.com/performance).** You may not invest directly in an index. Performance for periods less than one year is cumulative, not annualized. Returns reflect changes in share price and reinvestment of dividends and capital gains, if any. The table(s) do not reflect taxes shareholders might owe on any fund distributions or when they redeem their shares.

- 1 The S&P Target Date® Index Series consists of multi-asset class indices, each corresponding to a specific target retirement date. The asset allocation for each index is determined through an annual survey of target date fund groups with a minimum asset threshold of \$100 million. The various asset class exposures of the Indices may include equities, fixed income, REITs, and commodities depending on the allocations reported in the survey. Index returns are calculated daily.
- 2 Fund performance has been increased by fee waivers and/or expense reimbursements, if any, without which performance would have been lower.
- 3 Expense ratios are as shown in the Fund's prospectus in effect as of the date of this report and include the expenses of the underlying funds in which the Fund invests. The expense ratios for the current reporting period can be found in the Financial Highlights section of this report under Ratios to Average Net Assets. Net expenses reflect contractual expense limitations set to expire on 5/31/23. When a Fund's expenses are below the limitation, gross and net expense ratios will be the same. See Note 5 of the Notes to Financial Statements for more information about the Fund's expense limitations.
- 4 Generally accepted accounting principles require adjustments to be made to the net assets of the Fund for financial reporting purposes only, and as such, the total returns reflected above are different from the total returns reported in the financial highlights. The returns presented in the table above are what an investor would have actually experienced.

## ADDITIONAL INFORMATION

All investing involves risk, including the risk of loss. There is no assurance that any investment will meet its performance objectives or that losses will be avoided.

The views expressed in this report reflect those of the portfolio managers as of the dates indicated. The managers' views are subject to change at any time without notice based on changes in market or other conditions. References to specific securities or industries should not be regarded as investment advice. Because the Fund is actively managed, there is no assurance that they will continue to invest in the securities or industries mentioned.

## ADDITIONAL INDEX INFORMATION

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## PROXY VOTING INFORMATION

A description of the Natixis Funds' proxy voting policies and procedures is available without charge, upon request, by calling Natixis Funds at 800-225-5478; on the Natixis Funds' website at [im.natixis.com](http://im.natixis.com); and on the Securities and Exchange Commission's (SEC) website at [www.sec.gov](http://www.sec.gov). Information regarding how the Natixis Funds voted proxies relating to portfolio securities during the most recent 12-month period ended June 30 is available from the Natixis Funds' website and the SEC's website.

## QUARTERLY PORTFOLIO SCHEDULES

The Natixis Funds file a complete schedule of portfolio holdings with the SEC for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The Funds' Form N-PORT reports are available on the SEC's website at [www.sec.gov](http://www.sec.gov). First and third quarter schedules of portfolio holdings are also available at [im.natixis.com/funddocuments](http://im.natixis.com/funddocuments). A hard copy may be requested from the Fund at no charge by calling 800-225-5478.

## UNDERSTANDING FUND EXPENSES

As a mutual fund shareholder, you incur different costs: transaction costs, including sales charges (loads) on purchases and contingent deferred sales charges on redemptions, and ongoing costs, including management fees, distribution and/or service fees (12b-1 fees), and other fund expenses. Certain exemptions may apply. These costs are described in more detail in the Fund's prospectus. The following examples are intended to help you understand the ongoing costs of investing in the Fund and help you compare these with the ongoing costs of investing in other mutual funds.

The first line in the table of each class of Fund shares shows the actual account values and actual Fund expenses you would have paid on a \$1,000 investment in the Fund from August 1, 2022 through January 31, 2023. To estimate the expenses you paid over the period, simply divide your account value by \$1,000 (for example, \$8,600 account value divided by \$1,000 = 8.60) and multiply the result by the number in the Expenses Paid During Period column as shown below for your class.

The second line in the table of each class of Fund shares provides information about hypothetical account values and hypothetical expenses based on the Fund's actual expense ratios and an assumed rate of return of 5% per year before expenses, which is not the Fund's actual return. The hypothetical account values and expenses may not be used to estimate the actual ending account balance or expenses you paid on your investment for the period. You may use this information to compare the ongoing costs of investing in the Fund and other funds. To do so, compare this 5% hypothetical example with the 5% hypothetical examples that appear in the shareholder reports of the other funds.

Please note that the expenses shown reflect ongoing costs only, and do not include any transaction costs, such as sales charges. Therefore, the second line in the table is useful in comparing ongoing costs only, and will not help you determine the relative costs of owning different funds. If transaction costs were included, total costs would be higher.

	BEGINNING ACCOUNT VALUE 8/1/2022	ENDING ACCOUNT VALUE 1/31/2023	EXPENSES PAID DURING PERIOD* 8/1/2022 – 1/31/2023
<b>NATIXIS SUSTAINABLE FUTURE 2015 FUND</b>			
Class N			
Actual	\$1,000.00	\$1,004.20	\$1.16
Hypothetical (5% return before expenses)	\$1,000.00	\$1,024.05	\$1.17

\* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.23%, multiplied by the average account value over the period, multiplied by the number of days in the most recent fiscal half-year (184), divided by 365 (to reflect the half-year period). Expense ratios do not include the expenses of the underlying funds in which the Fund invests. The annualized expense ratios, as stated in the fee table of the Prospectus, may differ from the expense ratios disclosed in this report.

	BEGINNING ACCOUNT VALUE 8/1/2022	ENDING ACCOUNT VALUE 1/31/2023	EXPENSES PAID DURING PERIOD* 8/1/2022 – 1/31/2023**
<b>NATIXIS SUSTAINABLE FUTURE 2020 FUND</b>			
Class N			
Actual	\$1,000.00	\$1,012.70	\$1.22
Hypothetical (5% return before expenses)	\$1,000.00	\$1,024.00	\$1.22

\* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.24%, multiplied by the average account value over the period, multiplied by the number of days in the most recent fiscal half-year (184), divided by 365 (to reflect the half-year period). Expense ratios do not include the expenses of the underlying funds in which the Fund invests. The annualized expense ratios, as stated in the fee table of the Prospectus, may differ from the expense ratios disclosed in this report.

\*\* Generally accepted accounting principles require adjustments to be made to the net assets of the Fund at period end for financial reporting purposes. Amounts expressed in the table include the effect of such adjustments.

	BEGINNING ACCOUNT VALUE 8/1/2022	ENDING ACCOUNT VALUE 1/31/2023	EXPENSES PAID DURING PERIOD* 8/1/2022 – 1/31/2023
<b>NATIXIS SUSTAINABLE FUTURE 2025 FUND</b>			
Class N			
Actual	\$1,000.00	\$1,018.10	\$1.37
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.84	\$1.38

\* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.27%, multiplied by the average account value over the period, multiplied by the number of days in the most recent fiscal half-year (184), divided by 365 (to reflect the half-year period). Expense ratios do not include the expenses of the underlying funds in which the Fund invests. The annualized expense ratios, as stated in the fee table of the Prospectus, may differ from the expense ratios disclosed in this report.

<b>NATIXIS SUSTAINABLE FUTURE 2030 FUND</b>	<b>BEGINNING ACCOUNT VALUE 8/1/2022</b>	<b>ENDING ACCOUNT VALUE 1/31/2023</b>	<b>EXPENSES PAID DURING PERIOD* 8/1/2022 – 1/31/2023</b>
<b>Class N</b>			
Actual	\$1,000.00	\$1,027.30	\$1.38
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.84	\$1.38

\* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.27%, multiplied by the average account value over the period, multiplied by the number of days in the most recent fiscal half-year (184), divided by 365 (to reflect the half-year period). Expense ratios do not include the expenses of the underlying funds in which the Fund invests. The annualized expense ratios, as stated in the fee table of the Prospectus, may differ from the expense ratios disclosed in this report.

<b>NATIXIS SUSTAINABLE FUTURE 2035 FUND</b>	<b>BEGINNING ACCOUNT VALUE 8/1/2022</b>	<b>ENDING ACCOUNT VALUE 1/31/2023</b>	<b>EXPENSES PAID DURING PERIOD* 8/1/2022 – 1/31/2023</b>
<b>Class N</b>			
Actual	\$1,000.00	\$1,032.90	\$1.38
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.84	\$1.38

\* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.27%, multiplied by the average account value over the period, multiplied by the number of days in the most recent fiscal half-year (184), divided by 365 (to reflect the half-year period). Expense ratios do not include the expenses of the underlying funds in which the Fund invests. The annualized expense ratios, as stated in the fee table of the Prospectus, may differ from the expense ratios disclosed in this report.

<b>NATIXIS SUSTAINABLE FUTURE 2040 FUND</b>	<b>BEGINNING ACCOUNT VALUE 8/1/2022</b>	<b>ENDING ACCOUNT VALUE 1/31/2023</b>	<b>EXPENSES PAID DURING PERIOD* 8/1/2022 – 1/31/2023</b>
<b>Class N</b>			
Actual	\$1,000.00	\$1,039.40	\$1.44
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.79	\$1.43

\* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.28%, multiplied by the average account value over the period, multiplied by the number of days in the most recent fiscal half-year (184), divided by 365 (to reflect the half-year period). Expense ratios do not include the expenses of the underlying funds in which the Fund invests. The annualized expense ratios, as stated in the fee table of the Prospectus, may differ from the expense ratios disclosed in this report.

<b>NATIXIS SUSTAINABLE FUTURE 2045 FUND</b>	<b>BEGINNING ACCOUNT VALUE 8/1/2022</b>	<b>ENDING ACCOUNT VALUE 1/31/2023</b>	<b>EXPENSES PAID DURING PERIOD* 8/1/2022 – 1/31/2023</b>
<b>Class N</b>			
Actual	\$1,000.00	\$1,047.30	\$1.34
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.90	\$1.33

\* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.26%, multiplied by the average account value over the period, multiplied by the number of days in the most recent fiscal half-year (184), divided by 365 (to reflect the half-year period). Expense ratios do not include the expenses of the underlying funds in which the Fund invests. The annualized expense ratios, as stated in the fee table of the Prospectus, may differ from the expense ratios disclosed in this report.

<b>NATIXIS SUSTAINABLE FUTURE 2050 FUND</b>	<b>BEGINNING ACCOUNT VALUE 8/1/2022</b>	<b>ENDING ACCOUNT VALUE 1/31/2023</b>	<b>EXPENSES PAID DURING PERIOD* 8/1/2022 – 1/31/2023</b>
<b>Class N</b>			
Actual	\$1,000.00	\$1,047.90	\$1.50
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.74	\$1.48

\* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.29%, multiplied by the average account value over the period, multiplied by the number of days in the most recent fiscal half-year (184), divided by 365 (to reflect the half-year period). Expense ratios do not include the expenses of the underlying funds in which the Fund invests. The annualized expense ratios, as stated in the fee table of the Prospectus, may differ from the expense ratios disclosed in this report.

<b>NATIXIS SUSTAINABLE FUTURE 2055 FUND</b>	<b>BEGINNING ACCOUNT VALUE 8/1/2022</b>	<b>ENDING ACCOUNT VALUE 1/31/2023</b>	<b>EXPENSES PAID DURING PERIOD* 8/1/2022 – 1/31/2023</b>
<b>Class N</b>			
<b>Actual</b>	\$1,000.00	\$1,052.10	\$1.45
<b>Hypothetical (5% return before expenses)</b>	\$1,000.00	\$1,023.79	\$1.43

\* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.28%, multiplied by the average account value over the period, multiplied by the number of days in the most recent fiscal half-year (184), divided by 365 (to reflect the half-year period). Expense ratios do not include the expenses of the underlying funds in which the Fund invests. The annualized expense ratios, as stated in the fee table of the Prospectus, may differ from the expense ratios disclosed in this report.

<b>NATIXIS SUSTAINABLE FUTURE 2060 FUND</b>	<b>BEGINNING ACCOUNT VALUE 8/1/2022</b>	<b>ENDING ACCOUNT VALUE 1/31/2023</b>	<b>EXPENSES PAID DURING PERIOD* 8/1/2022 – 1/31/2023</b>
<b>Class N</b>			
<b>Actual</b>	\$1,000.00	\$1,052.60	\$1.45
<b>Hypothetical (5% return before expenses)</b>	\$1,000.00	\$1,023.79	\$1.43

\* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.28%, multiplied by the average account value over the period, multiplied by the number of days in the most recent fiscal half-year (184), divided by 365 (to reflect the half-year period). Expense ratios do not include the expenses of the underlying funds in which the Fund invests. The annualized expense ratios, as stated in the fee table of the Prospectus, may differ from the expense ratios disclosed in this report.

<b>NATIXIS SUSTAINABLE FUTURE 2065 FUND</b>	<b>BEGINNING ACCOUNT VALUE 8/1/2022</b>	<b>ENDING ACCOUNT VALUE 1/31/2023</b>	<b>EXPENSES PAID DURING PERIOD* 8/1/2022 – 1/31/2023</b>
<b>Class N</b>			
<b>Actual</b>	\$1,000.00	\$1,053.30	\$1.45
<b>Hypothetical (5% return before expenses)</b>	\$1,000.00	\$1,023.79	\$1.43

\* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.28%, multiplied by the average account value over the period, multiplied by the number of days in the most recent fiscal half-year (184), divided by 365 (to reflect the half-year period). Expense ratios do not include the expenses of the underlying funds in which the Fund invests. The annualized expense ratios, as stated in the fee table of the Prospectus, may differ from the expense ratios disclosed in this report.

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2015 Fund

Shares	Description	Value (t)
<b>Common Stocks — 26.3% of Net Assets</b>		
<b>Aerospace &amp; Defense — 0.6%</b>		
44	AAR Corp.(a)	\$ 2,263
9	Axon Enterprise, Inc.(a)	1,759
100	Boeing Co.(a)	21,300
7	L3Harris Technologies, Inc.	1,504
7	Lockheed Martin Corp.	3,243
14	Moog, Inc., Class A	1,334
23	Raytheon Technologies Corp.	2,297
		<u>33,700</u>
<b>Air Freight &amp; Logistics — 0.2%</b>		
61	Expeditors International of Washington, Inc.	6,597
6	FedEx Corp.	1,163
36	GXO Logistics, Inc.(a)	1,884
14	United Parcel Service, Inc., Class B	2,593
		<u>12,237</u>
<b>Airlines — 0.1%</b>		
41	Alaska Air Group, Inc.(a)	2,105
41	Delta Air Lines, Inc.(a)	1,603
122	JetBlue Airways Corp.(a)	976
		<u>4,684</u>
<b>Auto Components — 0.3%</b>		
6	Aptiv PLC(a)	679
143	BorgWarner, Inc.	6,761
82	Dana, Inc.	1,487
55	Magna International, Inc.	3,572
18	Mobileye Global, Inc., Class A(a)	695
13	Visteon Corp.(a)	2,032
		<u>15,226</u>
<b>Automobiles — 0.5%</b>		
247	General Motors Co.	9,712
83	Tesla, Inc.(a)	14,377
14	Thor Industries, Inc.	1,335
		<u>25,424</u>
<b>Banks — 1.4%</b>		
55	Ameris Bancorp	2,594
278	Bank of America Corp.	9,864
197	Citigroup, Inc.	10,287
23	Citizens Financial Group, Inc.	996
41	East West Bancorp, Inc.	3,219
103	First Financial Bancorp	2,609
9	First Republic Bank	1,268
297	FNB Corp.	4,238
207	Fulton Financial Corp.	3,463
86	Huntington Bancshares, Inc.	1,305
56	International Bancshares Corp.	2,625
50	JPMorgan Chase & Co.	6,998
40	KeyCorp	768
21	PNC Financial Services Group, Inc.	3,474
26	Regions Financial Corp.	612
2	SVB Financial Group(a)	605
57	Truist Financial Corp.	2,815
87	Trustmark Corp.	2,534
30	U.S. Bancorp	1,494
54	Webster Financial Corp.	2,843
220	Wells Fargo & Co.	10,311
		<u>74,922</u>
<b>Beverages — 0.4%</b>		
11	Boston Beer Co., Inc., Class A(a)	4,275
36	Coca-Cola Co.	2,208
30	Keurig Dr Pepper, Inc.	1,058

Shares	Description	Value (t)
<b>Beverages — continued</b>		
150	Monster Beverage Corp.(a)	\$ 15,612
8	PepsiCo, Inc.	1,368
		<u>24,521</u>
<b>Biotechnology — 0.7%</b>		
12	AbbVie, Inc.	1,773
53	Alnylam Pharmaceuticals, Inc.(a)	11,999
4	Amgen, Inc.	1,010
4	Biogen, Inc.(a)	1,164
16	BioMarin Pharmaceutical, Inc.(a)	1,845
60	CRISPR Therapeutics AG(a)	3,061
16	Gilead Sciences, Inc.	1,343
28	Halozyme Therapeutics, Inc.(a)	1,449
12	Incyte Corp.(a)	1,022
16	Neurocrine Biosciences, Inc.(a)	1,775
13	Regeneron Pharmaceuticals, Inc.(a)	9,860
5	United Therapeutics Corp.(a)	1,316
2	Vertex Pharmaceuticals, Inc.(a)	646
		<u>38,263</u>
<b>Building Products — 0.4%</b>		
24	Builders FirstSource, Inc.(a)	1,913
9	Carlisle Cos., Inc.	2,258
15	Carrier Global Corp.	683
70	Fortune Brands Innovations, Inc.	4,516
7	Lennox International, Inc.	1,824
101	Masco Corp.	5,373
110	MasterBrand, Inc.(a)	1,012
21	Owens Corning	2,029
18	Trex Co., Inc.(a)	949
		<u>20,557</u>
<b>Capital Markets — 1.6%</b>		
138	Bank of New York Mellon Corp.	6,979
2	BlackRock, Inc.	1,518
7	Cboe Global Markets, Inc.	860
85	Charles Schwab Corp.	6,581
12	CME Group, Inc.	2,120
15	FactSet Research Systems, Inc.	6,344
25	Goldman Sachs Group, Inc.	9,145
82	Intercontinental Exchange, Inc.	8,819
40	Janus Henderson Group PLC	1,037
212	KKR & Co., Inc.	11,832
3	MarketAxess Holdings, Inc.	1,091
4	Moody's Corp.	1,291
16	Morgan Stanley	1,557
12	MSCI, Inc.	6,379
5	Northern Trust Corp.	485
8	S&P Global, Inc.	2,999
92	SEI Investments Co.	5,744
102	State Street Corp.	9,316
5	T. Rowe Price Group, Inc.	582
9	Virtus Investment Partners, Inc.	1,934
		<u>86,613</u>
<b>Chemicals — 0.3%</b>		
3	Air Products & Chemicals, Inc.	962
9	DuPont de Nemours, Inc.	666
5	Ecolab, Inc.	774
25	HB Fuller Co.	1,727
18	Innospec, Inc.	2,034
10	Linde PLC	3,309
32	Livent Corp.(a)	829
22	Minerals Technologies, Inc.	1,528
3	Sherwin-Williams Co.	710
13	Stapan Co.	1,428
		<u>13,967</u>

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2015 Fund – (continued)

Shares	Description	Value (t)
<b>Commercial Services &amp; Supplies — 0.0%</b>		
12	MSA Safety, Inc.	\$ 1,637
4	Waste Management, Inc.	619
		<u>2,256</u>
<b>Communications Equipment — 0.1%</b>		
27	Ciena Corp.(a)	1,404
11	F5, Inc.(a)	1,624
15	Lumentum Holdings, Inc.(a)	903
		<u>3,931</u>
<b>Construction &amp; Engineering — 0.1%</b>		
49	AECOM	4,276
<b>Construction Materials — 0.1%</b>		
5	Martin Marietta Materials, Inc.	1,798
13	Vulcan Materials Co.	2,383
		<u>4,181</u>
<b>Consumer Finance — 0.5%</b>		
295	Ally Financial, Inc.	9,585
45	American Express Co.	7,872
82	Capital One Financial Corp.	9,758
18	Synchrony Financial	661
		<u>27,876</u>
<b>Containers &amp; Packaging — 0.1%</b>		
6	Ball Corp.	349
41	Sonoco Products Co.	2,506
		<u>2,855</u>
<b>Distributors — 0.0%</b>		
6	Genuine Parts Co.	1,007
<b>Diversified Consumer Services — 0.1%</b>		
15	Grand Canyon Education, Inc.(a)	1,748
31	Service Corp. International	2,299
		<u>4,047</u>
<b>Diversified Telecommunication Services — 0.3%</b>		
200	AT&T, Inc.	4,074
71	Frontier Communications Parent, Inc.(a)	2,102
33	Iridium Communications, Inc.(a)	1,975
36	Lumen Technologies, Inc.	189
144	Verizon Communications, Inc.	5,986
		<u>14,326</u>
<b>Electric Utilities — 0.2%</b>		
32	American Electric Power Co., Inc.	3,007
39	Eversource Energy	3,211
21	Exelon Corp.	886
26	FirstEnergy Corp.	1,064
17	IDACORP, Inc.	1,799
		<u>9,967</u>
<b>Electrical Equipment — 0.2%</b>		
18	Eaton Corp. PLC	2,920
21	Emerson Electric Co.	1,894
12	Hubbell, Inc.	2,747
14	Regal Rexnord Corp.	1,949
5	Rockwell Automation, Inc.	1,410
35	Sunrun, Inc.(a)	920
		<u>11,840</u>
<b>Electronic Equipment, Instruments &amp; Components — 0.3%</b>		
24	Advanced Energy Industries, Inc.	2,226
11	Amphenol Corp., Class A	877
52	Avnet, Inc.	2,386
30	Cognex Corp.	1,642
9	Corning, Inc.	312

Shares	Description	Value (t)
<b>Electronic Equipment, Instruments &amp; Components — continued</b>		
6	Keysight Technologies, Inc.(a)	\$ 1,076
7	Littelfuse, Inc.	1,797
43	TE Connectivity Ltd.	5,467
3	Teledyne Technologies, Inc.(a)	1,273
2	Zebra Technologies Corp., Class A(a)	632
		<u>17,688</u>
<b>Energy Equipment &amp; Services — 0.1%</b>		
25	Baker Hughes Co.	793
55	ChampionX Corp.	1,816
72	NOV, Inc.	1,760
17	Schlumberger Ltd.	969
		<u>5,338</u>
<b>Entertainment — 1.1%</b>		
36	Activision Blizzard, Inc.	2,756
10	Electronic Arts, Inc.	1,287
60	Netflix, Inc.(a)	21,232
40	Take-Two Interactive Software, Inc.(a)	4,529
189	Walt Disney Co.(a)	20,505
486	Warner Bros. Discovery, Inc.(a)	7,202
		<u>57,511</u>
<b>Food &amp; Staples Retailing — 0.2%</b>		
25	BJ's Wholesale Club Holdings, Inc.(a)	1,812
5	Costco Wholesale Corp.	2,555
14	Kroger Co.	625
41	SpartanNash Co.	1,299
42	Sprouts Farmers Market, Inc.(a)	1,342
16	Walgreens Boots Alliance, Inc.	590
26	Walmart, Inc.	3,740
		<u>11,963</u>
<b>Food Products — 0.3%</b>		
21	Campbell Soup Co.	1,090
34	Conagra Brands, Inc.	1,264
21	Darling Ingredients, Inc.(a)	1,392
17	General Mills, Inc.	1,332
6	Hershey Co.	1,348
34	Hormel Foods Corp.	1,541
15	Ingredion, Inc.	1,542
7	J.M. Smucker Co.	1,070
24	Kellogg Co.	1,646
22	Kraft Heinz Co.	892
20	McCormick & Co., Inc.	1,502
47	Mondelez International, Inc., Class A	3,076
		<u>17,695</u>
<b>Gas Utilities — 0.1%</b>		
56	New Jersey Resources Corp.	2,796
20	ONE Gas, Inc.	1,647
		<u>4,443</u>
<b>Health Care Equipment &amp; Supplies — 0.4%</b>		
19	Abbott Laboratories	2,100
2	Align Technology, Inc.(a)	539
14	Baxter International, Inc.	640
9	Becton Dickinson & Co.	2,270
2	Cooper Cos., Inc.	698
11	Edwards Lifesciences Corp.(a)	844
5	GE HealthCare Technologies, Inc.(a)	348
18	Globus Medical, Inc., Class A(a)	1,359
14	Haemonetics Corp.(a)	1,184
17	Intuitive Surgical, Inc.(a)	4,177
41	LeMaitre Vascular, Inc.	1,934
29	Medtronic PLC	2,427

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2015 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Health Care Equipment &amp; Supplies — continued</b>			<b>Insurance — continued</b>		
6	Penumbra, Inc.(a)	\$ 1,502	58	American International Group, Inc.	\$ 3,667
6	Shockwave Medical, Inc.(a)	1,128	6	Assurant, Inc.	796
10	STAAR Surgical Co.(a)	706	9	Chubb Ltd.	2,047
4	Stryker Corp.	1,015	30	First American Financial Corp.	1,856
1	Teleflex, Inc.	243	18	Hanover Insurance Group, Inc.	2,422
		23,114	18	Hartford Financial Services Group, Inc.	1,397
<b>Health Care Providers &amp; Services — 0.5%</b>			9	Marsh & McLennan Cos., Inc.	1,574
26	Acadia Healthcare Co., Inc.(a)	2,184	13	Prudential Financial, Inc.	1,364
8	Centene Corp.(a)	610	42	Reinsurance Group of America, Inc.	6,374
4	Chemed Corp.	2,021	25	Selective Insurance Group, Inc.	2,375
7	Cigna Corp.	2,217	14	Travelers Cos., Inc.	2,676
27	CVS Health Corp.	2,382	34	Willis Towers Watson PLC	8,643
2	Elevance Health, Inc.	1,000			35,833
17	Encompass Health Corp.	1,062	<b>Interactive Media &amp; Services — 1.3%</b>		
27	HCA Healthcare, Inc.	6,887	151	Alphabet, Inc., Class A(a)	14,925
13	Henry Schein, Inc.(a)	1,120	240	Alphabet, Inc., Class C(a)	23,969
2	Humana, Inc.	1,023	158	Meta Platforms, Inc., Class A(a)	23,537
4	Laboratory Corp. of America Holdings	1,008	240	Pinterest, Inc., Class A(a)	6,310
39	Select Medical Holdings Corp.	1,134	48	Yelp, Inc.(a)	1,512
23	Tenet Healthcare Corp.(a)	1,262			70,253
7	UnitedHealth Group, Inc.	3,494	<b>Internet &amp; Direct Marketing Retail — 1.0%</b>		
		27,404	48	Alibaba Group Holding Ltd., Sponsored ADR(a)	5,290
<b>Health Care Technology — 0.2%</b>			389	Amazon.com, Inc.(a)	40,117
196	Doximity, Inc., Class A(a)	6,913	136	eBay, Inc.	6,732
34	Veeva Systems, Inc., Class A(a)	5,799	15	Etsy, Inc.(a)	2,064
		12,712			54,203
<b>Hotels, Restaurants &amp; Leisure — 1.0%</b>			<b>IT Services — 1.2%</b>		
7	Booking Holdings, Inc.(a)	17,039	11	Accenture PLC, Class A	3,070
1	Chipotle Mexican Grill, Inc.(a)	1,646	4	Automatic Data Processing, Inc.	903
21	Hilton Worldwide Holdings, Inc.	3,047	62	Block, Inc.(a)	5,067
19	Marriott Vacations Worldwide Corp.	3,041	27	Cognizant Technology Solutions Corp., Class A	1,802
14	McDonald's Corp.	3,744	11	Concentrix Corp.	1,560
95	Starbucks Corp.	10,368	68	Fiserv, Inc.(a)	7,254
40	Travel & Leisure Co.	1,695	6	Gartner, Inc.(a)	2,029
99	Yum China Holdings, Inc.	6,099	34	Global Payments, Inc.	3,833
39	Yum! Brands, Inc.	5,090	8	International Business Machines Corp.	1,078
		51,769	4	Jack Henry & Associates, Inc.	720
<b>Household Durables — 0.3%</b>			5	Mastercard, Inc., Class A	1,853
8	DR Horton, Inc.	790	4	Paychex, Inc.	463
52	KB Home	2,000	88	PayPal Holdings, Inc.(a)	7,171
19	Meritage Homes Corp.(a)	2,046	97	Shopify, Inc., Class A(a)	4,779
125	PulteGroup, Inc.	7,111	2	VeriSign, Inc.(a)	436
53	Taylor Morrison Home Corp.(a)	1,897	83	Visa, Inc., Class A	19,107
		13,844	9	WEX, Inc.(a)	1,665
<b>Household Products — 0.2%</b>					62,790
35	Church & Dwight Co., Inc.	2,830	<b>Leisure Products — 0.1%</b>		
14	Colgate-Palmolive Co.	1,044	90	Mattel, Inc.(a)	1,841
63	Energizer Holdings, Inc.	2,337	33	YETI Holdings, Inc.(a)	1,477
44	Procter & Gamble Co.	6,265			3,318
		12,476	<b>Life Sciences Tools &amp; Services — 0.2%</b>		
<b>Independent Power &amp; Renewable Electricity Producers — 0.0%</b>			5	Agilent Technologies, Inc.	760
68	AES Corp.	1,864	33	illumina, Inc.(a)	7,069
<b>Industrial Conglomerates — 0.1%</b>			10	Repligen Corp.(a)	1,853
24	3M Co.	2,762	2	Thermo Fisher Scientific, Inc.	1,141
15	General Electric Co.	1,207			10,823
20	Honeywell International, Inc.	4,170	<b>Machinery — 0.7%</b>		
		8,139	14	AGCO Corp.	1,934
<b>Insurance — 0.7%</b>			5	Caterpillar, Inc.	1,261
5	Allstate Corp.	642	6	Chart Industries, Inc.(a)	804
			8	Cummins, Inc.	1,996

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2015 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Machinery — continued</b>			<b>Pharmaceuticals — 0.7%</b>		
8	Deere & Co.	\$ 3,383	29	Bristol-Myers Squibb Co.	\$ 2,107
13	Dover Corp.	1,974	6	Eli Lilly & Co.	2,065
16	Fortive Corp.	1,089	13	Jazz Pharmaceuticals PLC(a)	2,036
49	Graco, Inc.	3,348	38	Johnson & Johnson	6,210
3	Illinois Tool Works, Inc.	708	29	Merck & Co., Inc.	3,115
29	ITT, Inc.	2,656	69	Novartis AG, Sponsored ADR	6,253
23	Oshkosh Corp.	2,318	38	Novo Nordisk AS, Sponsored ADR	5,274
36	PACCAR, Inc.	3,935	24	Perrigo Co. PLC	898
25	Parker-Hannifin Corp.	8,150	46	Pfizer, Inc.	2,031
25	Terex Corp.	1,274	113	Roche Holding AG, Sponsored ADR	4,424
25	Toro Co.	2,788	18	Zoetis, Inc.	2,979
		37,618			37,392
<b>Media — 0.4%</b>			<b>Professional Services — 0.2%</b>		
2	Cable One, Inc.	1,580	26	Equifax, Inc.	5,777
9	Charter Communications, Inc., Class A(a)	3,459	17	Exponent, Inc.	1,743
199	Comcast Corp., Class A	7,830	23	Korn Ferry	1,242
72	Interpublic Group of Cos., Inc.	2,625	9	Leidos Holdings, Inc.	890
44	Liberty Broadband Corp., Class C(a)	3,950	12	ManpowerGroup, Inc.	1,046
27	New York Times Co., Class A	941			10,698
27	Omnicom Group, Inc.	2,322	<b>Real Estate Management &amp; Development — 0.2%</b>		
34	Paramount Global, Class B	787	111	CBRE Group, Inc., Class A(a)	9,492
		23,494	12	Jones Lang LaSalle, Inc.(a)	2,218
<b>Metals &amp; Mining — 0.2%</b>					11,710
32	Alcoa Corp.	1,672	<b>REITs – Apartments — 0.1%</b>		
52	Cleveland-Cliffs, Inc.(a)	1,110	8	AvalonBay Communities, Inc.	1,420
28	Commercial Metals Co.	1,519	9	Camden Property Trust	1,109
11	Newmont Corp.	582	25	Equity Residential	1,591
9	Reliance Steel & Aluminum Co.	2,047			4,120
23	Steel Dynamics, Inc.	2,775	<b>REITs – Diversified — 0.1%</b>		
		9,705	117	American Assets Trust, Inc.	3,330
<b>Multi-Utilities — 0.1%</b>			4	American Tower Corp.	893
22	Consolidated Edison, Inc.	2,097	6	Crown Castle, Inc.	889
8	DTE Energy Co.	931	1	Equinix, Inc.	738
4	WEC Energy Group, Inc.	376	31	VICI Properties, Inc.	1,059
		3,404	20	Weyerhaeuser Co.	689
<b>Multiline Retail — 0.1%</b>					7,598
59	Macy's, Inc.	1,394	<b>REITs – Health Care — 0.1%</b>		
12	Target Corp.	2,066	116	Physicians Realty Trust	1,840
		3,460	10	Ventas, Inc.	518
<b>Oil, Gas &amp; Consumable Fuels — 0.8%</b>			6	Welltower, Inc.	450
127	Antero Midstream Corp.	1,384			2,808
39	Antero Resources Corp.(a)	1,125	<b>REITs – Hotels — 0.0%</b>		
158	APA Corp.	7,004	27	Host Hotels & Resorts, Inc.	509
15	Chevron Corp.	2,610	<b>REITs – Mortgage — 0.0%</b>		
83	CNX Resources Corp.(a)	1,389	80	KKR Real Estate Finance Trust, Inc.	1,274
45	ConocoPhillips	5,484	<b>REITs – Office Property — 0.2%</b>		
66	EOG Resources, Inc.	8,729	198	Brandywine Realty Trust	1,299
26	Exxon Mobil Corp.	3,016	100	Corporate Office Properties Trust	2,807
29	HF Sinclair Corp.	1,650	63	Douglas Emmett, Inc.	1,056
98	Kinder Morgan, Inc.	1,793	84	Easterly Government Properties, Inc.	1,364
17	ONEOK, Inc.	1,164	114	Highwoods Properties, Inc.	3,462
14	Phillips 66	1,404	28	Kilroy Realty Corp.	1,149
3	Pioneer Natural Resources Co.	691			11,137
47	Range Resources Corp.	1,176	<b>REITs – Regional Malls — 0.0%</b>		
180	Southwestern Energy Co.(a)	994	6	Simon Property Group, Inc.	771
7	Valero Energy Corp.	980	<b>REITs – Shopping Centers — 0.1%</b>		
34	Williams Cos., Inc.	1,096	165	Brixmor Property Group, Inc.	3,882
		41,689	<b>REITs – Single Tenant — 0.1%</b>		
<b>Personal Products — 0.0%</b>			57	National Retail Properties, Inc.	2,699
3	Estee Lauder Cos., Inc., Class A	831			

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2015 Fund – (continued)

Shares	Description	Value (t)
<b>REITs – Warehouse/Industrials — 0.0%</b>		
13	Prologis, Inc.	\$ 1,681
<b>Road &amp; Rail — 0.2%</b>		
59	CSX Corp.	1,824
4	J.B. Hunt Transport Services, Inc.	756
9	Norfolk Southern Corp.	2,212
12	Ryder System, Inc.	1,133
6	Saia, Inc.(a)	1,637
112	Uber Technologies, Inc.(a)	3,464
7	Union Pacific Corp.	1,430
		12,456
<b>Semiconductors &amp; Semiconductor Equipment — 1.0%</b>		
27	Advanced Micro Devices, Inc.(a)	2,029
16	Analog Devices, Inc.	2,744
5	Broadcom, Inc.	2,925
16	Cirrus Logic, Inc.(a)	1,446
73	Intel Corp.	2,063
38	Lattice Semiconductor Corp.(a)	2,880
14	Micron Technology, Inc.	844
108	NVIDIA Corp.	21,100
9	Qorvo, Inc.(a)	978
62	QUALCOMM, Inc.	8,259
13	Silicon Laboratories, Inc.(a)	2,040
16	Synaptics, Inc.(a)	2,001
18	Texas Instruments, Inc.	3,190
10	Universal Display Corp.	1,325
18	Wolfspeed, Inc.(a)	1,386
		55,210
<b>Software — 2.4%</b>		
24	Adobe, Inc.(a)	8,888
9	ANSYS, Inc.(a)	2,397
6	Aspen Technology, Inc.(a)	1,192
61	Autodesk, Inc.(a)	13,125
4	Cadence Design Systems, Inc.(a)	731
7	Ceridian HCM Holding, Inc.(a)	506
50	Dynatrace, Inc.(a)	1,921
3	Fair Isaac Corp.(a)	1,998
33	Gen Digital, Inc.	759
6	Intuit, Inc.	2,536
123	Microsoft Corp.	30,481
271	Oracle Corp.	23,973
9	Paylocity Holding Corp.(a)	1,875
13	Qualys, Inc.(a)	1,500
5	Roper Technologies, Inc.	2,134
113	Salesforce, Inc.(a)	18,981
11	SPS Commerce, Inc.(a)	1,497
3	Synopsys, Inc.(a)	1,061
3	Tyler Technologies, Inc.(a)	968
76	Workday, Inc., Class A(a)	13,789
		130,312
<b>Specialty Retail — 0.3%</b>		
5	Asbury Automotive Group, Inc.(a)	1,100
5	Best Buy Co., Inc.	444
18	Boot Barn Holdings, Inc.(a)	1,503
12	Dick's Sporting Goods, Inc.	1,569
12	Five Below, Inc.(a)	2,366
14	Home Depot, Inc.	4,538
6	Lithia Motors, Inc.	1,579
4	Ross Stores, Inc.	473
28	TJX Cos., Inc.	2,292
13	Williams-Sonoma, Inc.	1,754
		17,618

Shares	Description	Value (t)
<b>Technology Hardware, Storage &amp; Peripherals — 0.3%</b>		
92	Apple, Inc.	\$ 13,275
38	Hewlett Packard Enterprise Co.	613
23	HP, Inc.	670
		14,558
<b>Textiles, Apparel &amp; Luxury Goods — 0.3%</b>		
10	Crocs, Inc.(a)	1,218
5	Deckers Outdoor Corp.(a)	2,137
27	NIKE, Inc., Class B	3,438
23	PVH Corp.	2,068
370	Under Armour, Inc., Class A(a)	4,584
163	Under Armour, Inc., Class C(a)	1,777
		15,222
<b>Thriffs &amp; Mortgage Finance — 0.1%</b>		
232	MGIC Investment Corp.	3,276
<b>Trading Companies &amp; Distributors — 0.0%</b>		
12	GATX Corp.	1,373
<b>Water Utilities — 0.1%</b>		
19	American States Water Co.	1,789
7	American Water Works Co., Inc.	1,095
39	Essential Utilities, Inc.	1,823
		4,707
	Total Common Stocks (Identified Cost \$1,321,450)	1,411,068

**Principal Amount**

**Bonds and Notes — 20.5%**

<b>Automotive — 0.3%</b>		
\$ 9,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	8,739
2,000	Lear Corp., 4.250%, 5/15/2029	1,880
7,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	6,104
		16,723
<b>Banking — 3.1%</b>		
9,000	American Express Co., 3.700%, 8/03/2023	8,949
14,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	13,354
8,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	7,892
5,000	Bank of Nova Scotia, 3.400%, 2/11/2024	4,927
11,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	9,832
9,000	Citigroup, Inc., 4.600%, 3/09/2026	8,947
9,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	8,795
9,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	8,806
12,000	KeyCorp, MTN, 2.550%, 10/01/2029	10,444
4,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	3,761
5,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	4,872
6,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	5,353
10,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	9,397
11,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	11,018
6,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	5,809
5,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	4,883
7,000	State Street Corp., 2.400%, 1/24/2030	6,163
7,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	5,871
13,000	Truist Bank, 3.200%, 4/01/2024	12,787

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2015 Fund – (continued)

Principal Amount	Description	Value (t)
<b>Banking — continued</b>		
\$ 14,000	Westpac Banking Corp., 2.350%, 2/19/2025	\$ 13,403
		165,263
<b>Brokerage — 0.5%</b>		
16,000	BlackRock, Inc., 2.400%, 4/30/2030	14,061
15,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	10,826
		24,887
<b>Building Materials — 0.4%</b>		
7,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	6,349
14,000	Owens Corning, 3.950%, 8/15/2029	13,274
		19,623
<b>Chemicals — 0.0%</b>		
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,869
<b>Diversified Manufacturing — 0.2%</b>		
10,000	3M Co., 3.050%, 4/15/2030	9,005
5,000	Emerson Electric Co., 2.000%, 12/21/2028	4,399
		13,404
<b>Electric — 1.0%</b>		
9,000	Duke Energy Corp., 3.750%, 4/15/2024	8,881
15,000	Entergy Corp., 0.900%, 9/15/2025	13,478
7,000	Exelon Corp., 4.050%, 4/15/2030	6,740
11,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	9,320
3,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	2,798
2,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	1,700
9,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	8,726
		51,643
<b>Environmental — 0.2%</b>		
6,000	Republic Services, Inc., 1.450%, 2/15/2031	4,803
5,000	Waste Management, Inc., 2.950%, 6/01/2041	3,945
		8,748
<b>Finance Companies — 0.2%</b>		
6,000	Ares Capital Corp., 3.250%, 7/15/2025	5,648
6,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	5,331
		10,979
<b>Food &amp; Beverage — 0.7%</b>		
11,000	Coca-Cola Co., 1.450%, 6/01/2027	9,920
13,000	General Mills, Inc., 4.000%, 4/17/2025	12,799
5,000	Mondelez International, Inc., 2.750%, 4/13/2030	4,452
15,000	PepsiCo, Inc., 2.750%, 3/19/2030	13,634
		40,805
<b>Government Owned – No Guarantee — 0.5%</b>		
8,000	Equinor ASA, 3.625%, 4/06/2040	6,996
15,000	Federal National Mortgage Association, 6.625%, 11/15/2030	18,016
		25,012
<b>Health Insurance — 0.4%</b>		
9,000	Elevance Health, Inc., 4.101%, 3/01/2028	8,834
12,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	13,311
		22,145
<b>Healthcare — 0.5%</b>		
5,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	4,902
6,000	Cigna Corp., 3.750%, 7/15/2023	5,967
2,000	CVS Health Corp., 4.300%, 3/25/2028	1,966
6,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	5,761
5,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	4,785
5,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	4,459
		27,840

Principal Amount	Description	Value (t)
<b>Integrated Energy — 0.4%</b>		
\$ 14,000	Exxon Mobil Corp., 2.992%, 3/19/2025	\$ 13,612
7,000	Shell International Finance BV, 6.375%, 12/15/2038	8,160
		21,772
<b>Life Insurance — 0.2%</b>		
3,000	Athene Holding Ltd., 6.150%, 4/03/2030	3,095
7,000	Manulife Financial Corp., 3.703%, 3/16/2032	6,473
		9,568
<b>Mortgage Related — 4.7%</b>		
33,207	Federal Home Loan Mortgage Corp., 2.500%, with various maturities in 2052(b)	29,100
30,817	Federal Home Loan Mortgage Corp., 3.000%, with various maturities in 2052(b)	28,014
28,345	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(b)	26,592
48,541	Federal National Mortgage Association, 2.000%, with various maturities in 2051(b)	40,927
45,281	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2051(b)	39,833
51,307	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(b)	47,052
25,525	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(b)	24,066
14,540	Federal National Mortgage Association, 4.000%, with various maturities from 2050 to 2052(b)	14,054
2,091	Federal National Mortgage Association, 4.500%, with various maturities in 2049(b)	2,101
		251,739
<b>Natural Gas — 0.2%</b>		
11,000	NiSource, Inc., 0.950%, 8/15/2025	10,025
<b>Pharmaceuticals — 0.5%</b>		
14,000	AbbVie, Inc., 3.600%, 5/14/2025	13,646
5,000	Biogen, Inc., 2.250%, 5/01/2030	4,239
5,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	4,765
3,000	Viatis, Inc., 3.850%, 6/22/2040	2,190
		24,840
<b>Property &amp; Casualty Insurance — 0.0%</b>		
3,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	2,642
<b>Railroads — 0.2%</b>		
10,000	CSX Corp., 2.600%, 11/01/2026	9,351
<b>REITs – Apartments — 0.1%</b>		
7,000	Essex Portfolio LP, 3.000%, 1/15/2030	6,114
<b>REITs – Health Care — 0.1%</b>		
5,000	Welltower OP LLC, 2.800%, 6/01/2031	4,168
<b>REITs – Office Property — 0.4%</b>		
10,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	9,763
5,000	Boston Properties LP, 2.750%, 10/01/2026	4,597
11,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	8,645
		23,005
<b>REITs – Single Tenant — 0.1%</b>		
3,000	Realty Income Corp., 3.400%, 1/15/2028	2,855
5,000	Spirit Realty LP, 2.700%, 2/15/2032	3,874
		6,729
<b>REITs – Warehouse/Industrials — 0.1%</b>		
6,000	Prologis LP, 1.250%, 10/15/2030	4,740
<b>Restaurants — 0.2%</b>		
10,000	Starbucks Corp., 2.250%, 3/12/2030	8,631

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2015 Fund – (continued)

Principal Amount	Description	Value (t)
<b>Retailers — 0.3%</b>		
\$ 5,000	Amazon.com, Inc., 3.875%, 8/22/2037	\$ 4,648
15,000	TJX Cos., Inc., 1.150%, 5/15/2028	12,929
		<u>17,577</u>
<b>Technology — 1.0%</b>		
9,000	Apple, Inc., 2.500%, 2/09/2025	8,685
4,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	3,671
6,000	Intel Corp., 2.450%, 11/15/2029	5,274
11,000	International Business Machines Corp., 4.000%, 6/20/2042	9,588
6,000	NVIDIA Corp., 2.850%, 4/01/2030	5,454
9,000	Oracle Corp., 2.950%, 5/15/2025	8,646
16,000	QUALCOMM, Inc., 1.650%, 5/20/2032	12,883
		<u>54,201</u>
<b>Treasuries — 3.5%</b>		
25,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	14,690
14,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	11,167
12,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	9,638
30,700	U.S. Treasury Bonds, 2.875%, 11/15/2046	26,430
33,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	29,054
26,100	U.S. Treasury Bonds, 3.000%, 2/15/2048	22,986
21,100	U.S. Treasury Bonds, 3.000%, 2/15/2049	18,653
62,000	U.S. Treasury Notes, 0.375%, 11/30/2025	56,188
		<u>188,806</u>
<b>Utility Other — 0.1%</b>		
4,000	Essential Utilities, Inc., 4.276%, 5/01/2049	3,458
<b>Wireless — 0.2%</b>		
10,000	Vodafone Group PLC, 6.150%, 2/27/2037	10,753
<b>Wirelines — 0.2%</b>		
4,000	AT&T, Inc., 3.650%, 6/01/2051	3,077
10,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 5.706%, 5/15/2025(c)	10,135
		<u>13,212</u>
	Total Bonds and Notes (Identified Cost \$1,213,921)	<u>1,100,272</u>
<b>Shares</b>		
<b>Exchange-Traded Funds — 3.5%</b>		
2,603	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$175,066)	<u>186,765</u>
<b>Mutual Funds — 5.0%</b>		
5,876	WCM Focused Emerging Markets Fund, Institutional Class	82,202
8,586	WCM Focused International Growth Fund, Institutional Class	<u>184,176</u>
	Total Mutual Funds (Identified Cost \$287,992)	<u>266,378</u>
<b>Affiliated Mutual Funds — 42.1%</b>		
87,614	Loomis Sayles Inflation Protected Securities Fund, Class N	863,879
58,790	Loomis Sayles Limited Term Government and Agency Fund, Class N	633,755
69,947	Mirova Global Green Bond Fund, Class N	579,164
16,053	Mirova International Sustainable Equity Fund, Class N	<u>184,929</u>
	Total Affiliated Mutual Funds (Identified Cost \$2,525,442)	<u>2,261,727</u>

Principal Amount	Description	Value (t)
<b>Short-Term Investments — 3.1%</b>		
\$ 162,565	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/2023 at 1.800% to be repurchased at \$162,573 on 2/01/2023 collateralized by \$170,000 U.S. Treasury Note, 3.000% due 6/30/2024 valued at \$166,241 including accrued interest (Note 2 of Notes to Financial Statements)	\$ 162,565
5,000	U.S. Treasury Bills, 4.640%, 7/20/2023(d)	<u>4,892</u>
	Total Short-Term Investments (Identified Cost \$167,456)	<u>167,457</u>
	Total Investments — 100.5% (Identified Cost \$5,691,327)	5,393,667
	Other assets less liabilities — (0.5)%	<u>(27,945)</u>
	Net Assets — 100.0%	<u>\$ 5,365,722</u>
(t)	See Note 2 of Notes to Financial Statements.	
(a)	Non-income producing security.	
(b)	The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.	
(c)	Variable rate security. Rate as of January 31, 2023 is disclosed.	
(d)	Interest rate represents discount rate at time of purchase; not a coupon rate.	
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 January 31, 2023, the value of Rule 144A holdings amounted to \$7,432 or 0.1% 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	
GMTN	Global Medium Term Note	
LIBOR	London Interbank Offered Rate	
MTN	Medium Term Note	
REITs	Real Estate Investment Trusts	

Asset Allocation Summary at January 31, 2023

Fixed Income	59.2%
Equity	38.2
Short-Term Investments	<u>3.1</u>
Total Investments	100.5
Other assets less liabilities	<u>(0.5)</u>
Net Assets	<u>100.0%</u>

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2020 Fund

Shares	Description	Value (t)
<b>Common Stocks — 32.8% of Net Assets</b>		
<b>Aerospace &amp; Defense — 0.8%</b>		
46	AAR Corp.(a)	\$ 2,366
10	Axon Enterprise, Inc.(a)	1,954
99	Boeing Co.(a)	21,087
7	L3Harris Technologies, Inc.	1,504
6	Lockheed Martin Corp.	2,780
15	Moog, Inc., Class A	1,430
21	Raytheon Technologies Corp.	2,097
		<u>33,218</u>
<b>Air Freight &amp; Logistics — 0.3%</b>		
60	Expeditors International of Washington, Inc.	6,489
5	FedEx Corp.	969
33	GXO Logistics, Inc.(a)	1,727
14	United Parcel Service, Inc., Class B	2,593
		<u>11,778</u>
<b>Airlines — 0.1%</b>		
45	Alaska Air Group, Inc.(a)	2,310
39	Delta Air Lines, Inc.(a)	1,525
134	JetBlue Airways Corp.(a)	1,072
		<u>4,907</u>
<b>Auto Components — 0.4%</b>		
7	Aptiv PLC(a)	792
140	BorgWarner, Inc.	6,619
90	Dana, Inc.	1,633
53	Magna International, Inc.	3,442
17	Mobileye Global, Inc., Class A(a)	656
12	Visteon Corp.(a)	1,876
		<u>15,018</u>
<b>Automobiles — 0.6%</b>		
241	General Motors Co.	9,476
79	Tesla, Inc.(a)	13,684
12	Thor Industries, Inc.	1,144
		<u>24,304</u>
<b>Banks — 1.8%</b>		
55	Ameris Bancorp	2,594
269	Bank of America Corp.	9,544
193	Citigroup, Inc.	10,078
27	Citizens Financial Group, Inc.	1,170
38	East West Bancorp, Inc.	2,984
96	First Financial Bancorp	2,432
10	First Republic Bank	1,409
300	FNB Corp.	4,281
209	Fulton Financial Corp.	3,496
95	Huntington Bancshares, Inc.	1,441
56	International Bancshares Corp.	2,625
48	JPMorgan Chase & Co.	6,718
36	KeyCorp	691
20	PNC Financial Services Group, Inc.	3,309
27	Regions Financial Corp.	635
2	SVB Financial Group(a)	605
62	Truist Financial Corp.	3,062
93	Trustmark Corp.	2,708
29	U.S. Bancorp	1,444
57	Webster Financial Corp.	3,001
214	Wells Fargo & Co.	10,030
		<u>74,257</u>
<b>Beverages — 0.6%</b>		
11	Boston Beer Co., Inc., Class A(a)	4,275
35	Coca-Cola Co.	2,146
33	Keurig Dr Pepper, Inc.	1,164

Shares	Description	Value (t)
<b>Beverages — continued</b>		
146	Monster Beverage Corp.(a)	\$ 15,196
7	PepsiCo, Inc.	1,197
		<u>23,978</u>
<b>Biotechnology — 0.9%</b>		
11	AbbVie, Inc.	1,625
52	Alnylam Pharmaceuticals, Inc.(a)	11,773
4	Amgen, Inc.	1,010
4	Biogen, Inc.(a)	1,163
15	BioMarin Pharmaceutical, Inc.(a)	1,730
58	CRISPR Therapeutics AG(a)	2,959
18	Gilead Sciences, Inc.	1,511
36	Halozyne Therapeutics, Inc.(a)	1,864
13	Incyte Corp.(a)	1,107
17	Neurocrine Biosciences, Inc.(a)	1,886
13	Regeneron Pharmaceuticals, Inc.(a)	9,860
5	United Therapeutics Corp.(a)	1,316
2	Vertex Pharmaceuticals, Inc.(a)	646
		<u>38,450</u>
<b>Building Products — 0.5%</b>		
24	Builders FirstSource, Inc.(a)	1,913
9	Carlisle Cos., Inc.	2,258
18	Carrier Global Corp.	819
68	Fortune Brands Innovations, Inc.	4,387
7	Lennox International, Inc.	1,824
99	Masco Corp.	5,267
107	MasterBrand, Inc.(a)	984
23	Owens Corning	2,223
17	Trex Co., Inc.(a)	896
		<u>20,571</u>
<b>Capital Markets — 2.0%</b>		
138	Bank of New York Mellon Corp.	6,979
2	BlackRock, Inc.	1,518
7	Cboe Global Markets, Inc.	860
83	Charles Schwab Corp.	6,426
12	CME Group, Inc.	2,120
14	FactSet Research Systems, Inc.	5,921
25	Goldman Sachs Group, Inc.	9,145
83	Intercontinental Exchange, Inc.	8,927
44	Janus Henderson Group PLC	1,140
207	KKR & Co., Inc.	11,553
2	MarketAxess Holdings, Inc.	728
4	Moody's Corp.	1,291
16	Morgan Stanley	1,557
12	MSCI, Inc.	6,379
5	Northern Trust Corp.	485
7	S&P Global, Inc.	2,625
89	SEI Investments Co.	5,556
100	State Street Corp.	9,133
5	T. Rowe Price Group, Inc.	582
8	Virtus Investment Partners, Inc.	1,719
		<u>84,644</u>
<b>Chemicals — 0.3%</b>		
3	Air Products & Chemicals, Inc.	962
8	DuPont de Nemours, Inc.	592
5	Ecolab, Inc.	774
24	HB Fuller Co.	1,658
17	Innospec, Inc.	1,921
9	Linde PLC	2,978
31	Livent Corp.(a)	804
20	Minerals Technologies, Inc.	1,389
3	Sherwin-Williams Co.	710

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2020 Fund – (continued)

Shares	Description	Value (t)
<b>Chemicals — continued</b>		
13	Stepan Co.	\$ 1,428
		13,216
<b>Commercial Services &amp; Supplies — 0.1%</b>		
12	MSA Safety, Inc.	1,637
5	Waste Management, Inc.	773
		2,410
<b>Communications Equipment — 0.1%</b>		
29	Ciena Corp.(a)	1,508
10	F5, Inc.(a)	1,477
16	Lumentum Holdings, Inc.(a)	963
		3,948
<b>Construction &amp; Engineering — 0.1%</b>		
50	AECOM	4,364
<b>Construction Materials — 0.1%</b>		
6	Martin Marietta Materials, Inc.	2,158
12	Vulcan Materials Co.	2,200
		4,358
<b>Consumer Finance — 0.7%</b>		
287	Ally Financial, Inc.	9,325
46	American Express Co.	8,047
80	Capital One Financial Corp.	9,520
18	Synchrony Financial	661
		27,553
<b>Containers &amp; Packaging — 0.1%</b>		
7	Ball Corp.	408
40	Sonoco Products Co.	2,444
		2,852
<b>Distributors — 0.0%</b>		
6	Genuine Parts Co.	1,007
<b>Diversified Consumer Services — 0.1%</b>		
16	Grand Canyon Education, Inc.(a)	1,865
30	Service Corp. International	2,224
		4,089
<b>Diversified Telecommunication Services — 0.3%</b>		
195	AT&T, Inc.	3,972
64	Frontier Communications Parent, Inc.(a)	1,895
32	Iridium Communications, Inc.(a)	1,915
55	Lumen Technologies, Inc.	289
144	Verizon Communications, Inc.	5,986
		14,057
<b>Electric Utilities — 0.2%</b>		
31	American Electric Power Co., Inc.	2,913
39	Eversource Energy	3,211
21	Exelon Corp.	886
26	FirstEnergy Corp.	1,064
16	IDACORP, Inc.	1,693
		9,767
<b>Electrical Equipment — 0.3%</b>		
19	Eaton Corp. PLC	3,082
23	Emerson Electric Co.	2,075
11	Hubbell, Inc.	2,518
13	Regal Rexnord Corp.	1,810
5	Rockwell Automation, Inc.	1,410
35	Sunrun, Inc.(a)	920
		11,815
<b>Electronic Equipment, Instruments &amp; Components — 0.4%</b>		
24	Advanced Energy Industries, Inc.	2,226

Shares	Description	Value (t)
<b>Electronic Equipment, Instruments &amp; Components — continued</b>		
11	Amphenol Corp., Class A	\$ 877
55	Avnet, Inc.	2,523
31	Cognex Corp.	1,697
11	Corning, Inc.	381
7	Keysight Technologies, Inc.(a)	1,255
6	Littelfuse, Inc.	1,540
44	TE Connectivity Ltd.	5,595
2	Teledyne Technologies, Inc.(a)	849
2	Zebra Technologies Corp., Class A(a)	632
		17,575
<b>Energy Equipment &amp; Services — 0.1%</b>		
28	Baker Hughes Co.	889
54	ChampionX Corp.	1,783
65	NOV, Inc.	1,589
22	Schlumberger Ltd.	1,253
		5,514
<b>Entertainment — 1.3%</b>		
35	Activision Blizzard, Inc.	2,680
11	Electronic Arts, Inc.	1,416
59	Netflix, Inc.(a)	20,878
40	Take-Two Interactive Software, Inc.(a)	4,529
182	Walt Disney Co.(a)	19,745
477	Warner Bros. Discovery, Inc.(a)	7,069
		56,317
<b>Food &amp; Staples Retailing — 0.3%</b>		
24	BJ's Wholesale Club Holdings, Inc.(a)	1,739
5	Costco Wholesale Corp.	2,556
13	Kroger Co.	580
43	SpartanNash Co.	1,362
41	Sprouts Farmers Market, Inc.(a)	1,310
18	Walgreens Boots Alliance, Inc.	664
25	Walmart, Inc.	3,597
		11,808
<b>Food Products — 0.5%</b>		
23	Campbell Soup Co.	1,194
37	Conagra Brands, Inc.	1,376
25	Darling Ingredients, Inc.(a)	1,657
19	General Mills, Inc.	1,489
6	Hershey Co.	1,347
38	Hormel Foods Corp.	1,722
16	Ingredion, Inc.	1,645
7	J.M. Smucker Co.	1,070
27	Kellogg Co.	1,852
25	Kraft Heinz Co.	1,013
23	McCormick & Co., Inc.	1,728
46	Mondelez International, Inc., Class A	3,010
		19,103
<b>Gas Utilities — 0.1%</b>		
55	New Jersey Resources Corp.	2,746
21	ONE Gas, Inc.	1,729
		4,475
<b>Health Care Equipment &amp; Supplies — 0.5%</b>		
22	Abbott Laboratories	2,432
2	Align Technology, Inc.(a)	539
16	Baxter International, Inc.	731
7	Becton Dickinson & Co.	1,766
2	Cooper Cos., Inc.	698
10	Edwards Lifesciences Corp.(a)	767
4	GE HealthCare Technologies, Inc.(a)	278
16	Globus Medical, Inc., Class A(a)	1,208

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2020 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Health Care Equipment &amp; Supplies — continued</b>			<b>Industrial Conglomerates — continued</b>		
15	Haemonetics Corp.(a)	\$ 1,269	19	Honeywell International, Inc.	\$ 3,961
16	Intuitive Surgical, Inc.(a)	3,931			7,620
30	LeMaitre Vascular, Inc.	1,415		<b>Insurance — 0.9%</b>	
31	Medtronic PLC	2,594	7	Allstate Corp.	899
6	Penumbra, Inc.(a)	1,503	56	American International Group, Inc.	3,540
5	Shockwave Medical, Inc.(a)	940	6	Assurant, Inc.	796
12	STAAR Surgical Co.(a)	847	9	Chubb Ltd.	2,048
4	Stryker Corp.	1,015	28	First American Financial Corp.	1,733
1	Teleflex, Inc.	243	17	Hanover Insurance Group, Inc.	2,288
		22,176	20	Hartford Financial Services Group, Inc.	1,552
<b>Health Care Providers &amp; Services — 0.6%</b>			9	Marsh & McLennan Cos., Inc.	1,574
25	Acadia Healthcare Co., Inc.(a)	2,100	16	Prudential Financial, Inc.	1,679
8	Centene Corp.(a)	610	42	Reinsurance Group of America, Inc.	6,374
4	Chemed Corp.	2,021	26	Selective Insurance Group, Inc.	2,470
7	Cigna Corp.	2,217	15	Travelers Cos., Inc.	2,867
27	CVS Health Corp.	2,382	33	Willis Towers Watson PLC	8,388
2	Elevance Health, Inc.	1,000			36,208
15	Encompass Health Corp.	937		<b>Interactive Media &amp; Services — 1.6%</b>	
26	HCA Healthcare, Inc.	6,632	161	Alphabet, Inc., Class A(a)	15,913
14	Henry Schein, Inc.(a)	1,206	216	Alphabet, Inc., Class C(a)	21,572
1	Humana, Inc.	512	153	Meta Platforms, Inc., Class A(a)	22,792
3	Laboratory Corp. of America Holdings	756	232	Pinterest, Inc., Class A(a)	6,099
41	Select Medical Holdings Corp.	1,192	52	Yelp, Inc.(a)	1,639
23	Tenet Healthcare Corp.(a)	1,261			68,015
7	UnitedHealth Group, Inc.	3,494		<b>Internet &amp; Direct Marketing Retail — 1.2%</b>	
		26,320	47	Alibaba Group Holding Ltd., Sponsored ADR(a)	5,179
<b>Health Care Technology — 0.3%</b>			375	Amazon.com, Inc.(a)	38,674
189	Doximity, Inc., Class A(a)	6,666	138	eBay, Inc.	6,831
33	Veeva Systems, Inc., Class A(a)	5,628	14	Etsy, Inc.(a)	1,926
		12,294			52,610
<b>Hotels, Restaurants &amp; Leisure — 1.2%</b>				<b>IT Services — 1.4%</b>	
6	Booking Holdings, Inc.(a)	14,605	9	Accenture PLC, Class A	2,511
1	Chipotle Mexican Grill, Inc.(a)	1,646	4	Automatic Data Processing, Inc.	903
20	Hilton Worldwide Holdings, Inc.	2,902	60	Block, Inc.(a)	4,903
18	Marriott Vacations Worldwide Corp.	2,881	28	Cognizant Technology Solutions Corp., Class A	1,869
14	McDonald's Corp.	3,744	11	Concentrix Corp.	1,560
96	Starbucks Corp.	10,477	66	Fiserv, Inc.(a)	7,041
45	Travel & Leisure Co.	1,907	5	Gartner, Inc.(a)	1,691
96	Yum China Holdings, Inc.	5,914	33	Global Payments, Inc.	3,720
39	Yum! Brands, Inc.	5,090	8	International Business Machines Corp.	1,078
		49,166	4	Jack Henry & Associates, Inc.	720
<b>Household Durables — 0.3%</b>			4	Mastercard, Inc., Class A	1,482
8	DR Horton, Inc.	789	5	Paychex, Inc.	579
50	KB Home	1,922	87	PayPal Holdings, Inc.(a)	7,090
19	Meritage Homes Corp.(a)	2,046	93	Shopify, Inc., Class A(a)	4,582
122	PulteGroup, Inc.	6,941	3	VeriSign, Inc.(a)	654
67	Taylor Morrison Home Corp.(a)	2,399	79	Visa, Inc., Class A	18,187
		14,097	8	WEX, Inc.(a)	1,480
<b>Household Products — 0.3%</b>					60,050
35	Church & Dwight Co., Inc.	2,830		<b>Leisure Products — 0.1%</b>	
14	Colgate-Palmolive Co.	1,043	95	Mattel, Inc.(a)	1,944
58	Energizer Holdings, Inc.	2,152	29	YETI Holdings, Inc.(a)	1,298
44	Procter & Gamble Co.	6,265			3,242
		12,290		<b>Life Sciences Tools &amp; Services — 0.3%</b>	
<b>Independent Power &amp; Renewable Electricity Producers — 0.0%</b>			6	Agilent Technologies, Inc.	913
68	AES Corp.	1,864	32	Illumina, Inc.(a)	6,854
<b>Industrial Conglomerates — 0.2%</b>			10	Repligen Corp.(a)	1,853
22	3M Co.	2,532	2	Thermo Fisher Scientific, Inc.	1,141
14	General Electric Co.	1,127			10,761

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2020 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Machinery — 0.8%</b>			<b>Oil, Gas &amp; Consumable Fuels — continued</b>	
13	AGCO Corp.	\$ 1,796	38	Williams Cos., Inc.	\$ 1,225
4	Caterpillar, Inc.	1,009			41,570
5	Chart Industries, Inc.(a)	670		<b>Personal Products — 0.0%</b>	
7	Cummins, Inc.	1,747	3	Estee Lauder Cos., Inc., Class A	831
7	Deere & Co.	2,960		<b>Pharmaceuticals — 0.8%</b>	
12	Dover Corp.	1,822	28	Bristol-Myers Squibb Co.	2,034
18	Fortive Corp.	1,224	5	Eli Lilly & Co.	1,721
46	Graco, Inc.	3,143	13	Jazz Pharmaceuticals PLC(a)	2,037
3	Illinois Tool Works, Inc.	708	36	Johnson & Johnson	5,883
28	ITT, Inc.	2,564	28	Merck & Co., Inc.	3,007
24	Oshkosh Corp.	2,419	70	Novartis AG, Sponsored ADR	6,343
35	PACCAR, Inc.	3,826	37	Novo Nordisk AS, Sponsored ADR	5,135
24	Parker-Hannifin Corp.	7,824	26	Perrigo Co. PLC	973
27	Terex Corp.	1,376	47	Pfizer, Inc.	2,076
25	Toro Co.	2,788	107	Roche Holding AG, Sponsored ADR	4,189
		35,876	15	Zoetis, Inc.	2,482
					35,880
	<b>Media — 0.5%</b>			<b>Professional Services — 0.3%</b>	
1	Cable One, Inc.	790	25	Equifax, Inc.	5,555
9	Charter Communications, Inc., Class A(a)	3,459	19	Exponent, Inc.	1,948
194	Comcast Corp., Class A	7,634	22	Korn Ferry	1,188
72	Interpublic Group of Cos., Inc.	2,625	10	Leidos Holdings, Inc.	989
42	Liberty Broadband Corp., Class C(a)	3,771	13	ManpowerGroup, Inc.	1,133
30	New York Times Co., Class A	1,045			10,813
25	Omnicom Group, Inc.	2,150		<b>Real Estate Management &amp; Development — 0.3%</b>	
34	Paramount Global, Class B	787	108	CBRE Group, Inc., Class A(a)	9,235
		22,261	12	Jones Lang LaSalle, Inc.(a)	2,219
					11,454
	<b>Metals &amp; Mining — 0.2%</b>			<b>REITs – Apartments — 0.1%</b>	
30	Alcoa Corp.	1,567	7	AvalonBay Communities, Inc.	1,242
52	Cleveland-Cliffs, Inc.(a)	1,110	11	Camden Property Trust	1,355
28	Commercial Metals Co.	1,520	27	Equity Residential	1,719
9	Newmont Corp.	476			4,316
9	Reliance Steel & Aluminum Co.	2,047		<b>REITs – Diversified — 0.2%</b>	
23	Steel Dynamics, Inc.	2,775	99	American Assets Trust, Inc.	2,817
		9,495	3	American Tower Corp.	670
			6	Crown Castle, Inc.	889
	<b>Multi-Utilities — 0.1%</b>		1	Equinix, Inc.	738
23	Consolidated Edison, Inc.	2,192	32	VICI Properties, Inc.	1,094
10	DTE Energy Co.	1,164	18	Weyerhaeuser Co.	620
6	WEC Energy Group, Inc.	564			6,828
		3,920		<b>REITs – Health Care — 0.1%</b>	
	<b>Multiline Retail — 0.1%</b>		114	Physicians Realty Trust	1,808
60	Macy's, Inc.	1,418	10	Ventas, Inc.	518
11	Target Corp.	1,893	4	Welltower, Inc.	300
		3,311			2,626
	<b>Oil, Gas &amp; Consumable Fuels — 1.0%</b>			<b>REITs – Hotels — 0.0%</b>	
131	Antero Midstream Corp.	1,428	30	Host Hotels & Resorts, Inc.	566
34	Antero Resources Corp.(a)	981		<b>REITs – Mortgage — 0.0%</b>	
155	APA Corp.	6,871	79	KKR Real Estate Finance Trust, Inc.	1,258
14	Chevron Corp.	2,436		<b>REITs – Office Property — 0.3%</b>	
94	CNX Resources Corp.(a)	1,573	203	Brandywine Realty Trust	1,332
45	ConocoPhillips	5,484	108	Corporate Office Properties Trust	3,031
64	EOG Resources, Inc.	8,464	69	Douglas Emmett, Inc.	1,156
24	Exxon Mobil Corp.	2,784	92	Easterly Government Properties, Inc.	1,494
31	HF Sinclair Corp.	1,764	107	Highwoods Properties, Inc.	3,250
110	Kinder Morgan, Inc.	2,013	30	Kilroy Realty Corp.	1,231
19	ONEOK, Inc.	1,301			11,494
15	Phillips 66	1,504			
3	Pioneer Natural Resources Co.	691			
48	Range Resources Corp.	1,201			
183	Southwestern Energy Co.(a)	1,010			
6	Valero Energy Corp.	840			

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2020 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>REITs – Regional Malls — 0.0%</b>			<b>Specialty Retail — continued</b>	
6	Simon Property Group, Inc.	\$ 771	12	Five Below, Inc.(a)	\$ 2,366
	<b>REITs – Shopping Centers — 0.1%</b>		12	Home Depot, Inc.	3,890
167	Brixmor Property Group, Inc.	3,930	5	Lithia Motors, Inc.	1,316
	<b>REITs – Single Tenant — 0.1%</b>		4	Ross Stores, Inc.	473
56	National Retail Properties, Inc.	2,652	24	TJX Cos., Inc.	1,965
	<b>REITs – Warehouse/Industrials — 0.0%</b>		13	Williams-Sonoma, Inc.	1,754
12	Prologis, Inc.	1,551			16,730
	<b>Road &amp; Rail — 0.3%</b>			<b>Technology Hardware, Storage &amp; Peripherals — 0.3%</b>	
51	CSX Corp.	1,577	91	Apple, Inc.	13,131
5	J.B. Hunt Transport Services, Inc.	945	39	Hewlett Packard Enterprise Co.	629
9	Norfolk Southern Corp.	2,212	22	HP, Inc.	641
12	Ryder System, Inc.	1,133			14,401
6	Saia, Inc.(a)	1,637		<b>Textiles, Apparel &amp; Luxury Goods — 0.3%</b>	
109	Uber Technologies, Inc.(a)	3,371	10	Crocs, Inc.(a)	1,218
5	Union Pacific Corp.	1,021	5	Deckers Outdoor Corp.(a)	2,137
		11,896	28	NIKE, Inc., Class B	3,565
	<b>Semiconductors &amp; Semiconductor Equipment — 1.3%</b>		21	PVH Corp.	1,888
28	Advanced Micro Devices, Inc.(a)	2,104	355	Under Armour, Inc., Class A(a)	4,398
16	Analog Devices, Inc.	2,744	145	Under Armour, Inc., Class C(a)	1,581
4	Broadcom, Inc.	2,340			14,787
17	Cirrus Logic, Inc.(a)	1,537		<b>Thrifts &amp; Mortgage Finance — 0.1%</b>	
75	Intel Corp.	2,119	195	MGIC Investment Corp.	2,753
30	Lattice Semiconductor Corp.(a)	2,274		<b>Trading Companies &amp; Distributors — 0.0%</b>	
15	Micron Technology, Inc.	905	11	GATX Corp.	1,259
105	NVIDIA Corp.	20,514		<b>Water Utilities — 0.1%</b>	
10	Qorvo, Inc.(a)	1,087	20	American States Water Co.	1,883
61	QUALCOMM, Inc.	8,126	7	American Water Works Co., Inc.	1,095
12	Silicon Laboratories, Inc.(a)	1,883	42	Essential Utilities, Inc.	1,963
15	Synaptics, Inc.(a)	1,875			4,941
16	Texas Instruments, Inc.	2,835		Total Common Stocks	
10	Universal Display Corp.	1,325		(Identified Cost \$1,373,683)	1,379,830
19	Wolfspeed, Inc.(a)	1,463			
		53,131		<b>Principal Amount</b>	
	<b>Software — 3.0%</b>			<b>Bonds and Notes — 19.2%</b>	
22	Adobe, Inc.(a)	8,147		<b>Automotive — 0.3%</b>	
9	ANSYS, Inc.(a)	2,397	\$ 7,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	6,797
5	Aspen Technology, Inc.(a)	994	3,000	Lear Corp., 4.250%, 5/15/2029	2,820
59	Autodesk, Inc.(a)	12,694	4,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	3,488
5	Cadence Design Systems, Inc.(a)	914			13,105
7	Ceridian HCM Holding, Inc.(a)	506		<b>Banking — 3.1%</b>	
46	Dynatrace, Inc.(a)	1,768	7,000	American Express Co., 3.700%, 8/03/2023	6,960
3	Fair Isaac Corp.(a)	1,998	8,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	7,631
23	Gen Digital, Inc.	529	8,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	7,892
5	Intuit, Inc.	2,113	4,000	Bank of Nova Scotia, 3.400%, 2/11/2024	3,941
122	Microsoft Corp.	30,233	9,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	8,044
263	Oracle Corp.	23,265	7,000	Citigroup, Inc., 4.600%, 3/09/2026	6,959
10	Paylocity Holding Corp.(a)	2,083	8,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	7,818
13	Qualys, Inc.(a)	1,500	9,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	8,805
4	Roper Technologies, Inc.	1,707	9,000	KeyCorp, MTN, 2.550%, 10/01/2029	7,833
109	Salesforce, Inc.(a)	18,309	5,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	4,702
11	SPS Commerce, Inc.(a)	1,497	4,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	3,898
4	Synopsys, Inc.(a)	1,415	5,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	4,461
3	Tyler Technologies, Inc.(a)	968	8,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	7,517
74	Workday, Inc., Class A(a)	13,426			
		126,463			
	<b>Specialty Retail — 0.4%</b>				
5	Asbury Automotive Group, Inc.(a)	1,100			
4	Best Buy Co., Inc.	355			
17	Boot Barn Holdings, Inc.(a)	1,419			
16	Dick's Sporting Goods, Inc.	2,092			

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2020 Fund – (continued)

Principal Amount	Description	Value (t)
<b>Banking — continued</b>		
\$ 10,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	\$ 10,016
4,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	3,873
6,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	5,860
6,000	State Street Corp., 2.400%, 1/24/2030	5,283
4,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	3,355
8,000	Truist Bank, 3.200%, 4/01/2024	7,869
8,000	Westpac Banking Corp., 2.350%, 2/19/2025	7,659
		<u>130,376</u>
<b>Brokerage — 0.3%</b>		
8,000	BlackRock, Inc., 2.400%, 4/30/2030	7,030
8,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	5,774
		<u>12,804</u>
<b>Building Materials — 0.3%</b>		
4,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	3,628
8,000	Owens Corning, 3.950%, 8/15/2029	7,585
		<u>11,213</u>
<b>Chemicals — 0.0%</b>		
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,870
<b>Diversified Manufacturing — 0.3%</b>		
8,000	3M Co., 3.050%, 4/15/2030	7,204
5,000	Emerson Electric Co., 2.000%, 12/21/2028	4,399
		<u>11,603</u>
<b>Electric — 1.0%</b>		
9,000	Duke Energy Corp., 3.750%, 4/15/2024	8,881
9,000	Entergy Corp., 0.900%, 9/15/2025	8,087
5,000	Exelon Corp., 4.050%, 4/15/2030	4,814
8,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	6,778
3,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	2,798
4,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	3,400
7,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	6,787
		<u>41,545</u>
<b>Environmental — 0.2%</b>		
6,000	Republic Services, Inc., 1.450%, 2/15/2031	4,803
2,000	Waste Management, Inc., 2.950%, 6/01/2041	1,578
		<u>6,381</u>
<b>Finance Companies — 0.2%</b>		
4,000	Ares Capital Corp., 3.250%, 7/15/2025	3,766
5,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	4,442
		<u>8,208</u>
<b>Food &amp; Beverage — 0.7%</b>		
9,000	Coca-Cola Co., 1.450%, 6/01/2027	8,117
9,000	General Mills, Inc., 4.000%, 4/17/2025	8,861
3,000	Mondelez International, Inc., 2.750%, 4/13/2030	2,671
10,000	PepsiCo, Inc., 2.750%, 3/19/2030	9,089
		<u>28,738</u>
<b>Government Owned – No Guarantee — 0.4%</b>		
6,000	Equinor ASA, 3.625%, 4/06/2040	5,247
11,000	Federal National Mortgage Association, 6.625%, 11/15/2030	13,211
		<u>18,458</u>
<b>Health Insurance — 0.3%</b>		
7,000	Elevance Health, Inc., 4.101%, 3/01/2028	6,871
7,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	7,765
		<u>14,636</u>

Principal Amount	Description	Value (t)
<b>Healthcare — 0.5%</b>		
\$ 4,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	\$ 3,922
2,000	CVS Health Corp., 4.300%, 3/25/2028	1,966
4,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	3,840
5,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	4,786
5,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	4,459
		<u>18,973</u>
<b>Integrated Energy — 0.4%</b>		
8,000	Exxon Mobil Corp., 2.992%, 3/19/2025	7,778
8,000	Shell International Finance BV, 6.375%, 12/15/2038	9,326
		<u>17,104</u>
<b>Life Insurance — 0.2%</b>		
2,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,063
7,000	Manulife Financial Corp., 3.703%, 3/16/2032	6,474
		<u>8,537</u>
<b>Mortgage Related — 4.7%</b>		
33,553	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(b)	29,408
22,971	Federal Home Loan Mortgage Corp., 3.000%, with various maturities from 2049 to 2052(b)	20,891
17,497	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(b)	16,417
968	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	934
40,964	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2051(b)	34,530
30,600	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2051(b)	26,924
37,639	Federal National Mortgage Association, 3.000%, with various maturities from 2035 to 2052(b)	34,479
21,135	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(b)	19,915
10,998	Federal National Mortgage Association, 4.000%, with various maturities from 2050 to 2052(b)	10,629
1,379	Federal National Mortgage Association, 4.500%, with various maturities in 2049(b)	1,386
		<u>195,513</u>
<b>Natural Gas — 0.2%</b>		
9,000	NiSource, Inc., 0.950%, 8/15/2025	8,202
<b>Pharmaceuticals — 0.4%</b>		
7,000	AbbVie, Inc., 3.600%, 5/14/2025	6,823
3,000	Biogen, Inc., 2.250%, 5/01/2030	2,544
5,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	4,765
2,000	Viatriis, Inc., 3.850%, 6/22/2040	1,460
		<u>15,592</u>
<b>Property &amp; Casualty Insurance — 0.0%</b>		
2,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	1,761
<b>Railroads — 0.2%</b>		
9,000	CSX Corp., 2.600%, 11/01/2026	8,416
<b>REITs – Apartments — 0.1%</b>		
5,000	Essex Portfolio LP, 3.000%, 1/15/2030	4,367
<b>REITs – Health Care — 0.1%</b>		
5,000	Welltower OP LLC, 2.800%, 6/01/2031	4,169
<b>REITs – Office Property — 0.5%</b>		
8,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	7,810
5,000	Boston Properties LP, 2.750%, 10/01/2026	4,597
9,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	7,073
		<u>19,480</u>

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2020 Fund – (continued)

Principal Amount	Description	Value (t)
<b>REITs – Single Tenant — 0.1%</b>		
\$ 3,000	Realty Income Corp., 3.400%, 1/15/2028	\$ 2,855
3,000	Spirit Realty LP, 2.700%, 2/15/2032	2,324
		<u>5,179</u>
<b>REITs – Warehouse/Industrials — 0.1%</b>		
5,000	Prologis LP, 1.250%, 10/15/2030	<u>3,950</u>
<b>Restaurants — 0.2%</b>		
9,000	Starbucks Corp., 2.250%, 3/12/2030	<u>7,768</u>
<b>Retailers — 0.3%</b>		
3,000	Amazon.com, Inc., 3.875%, 8/22/2037	2,789
9,000	TJX Cos., Inc., 1.150%, 5/15/2028	<u>7,757</u>
		<u>10,546</u>
<b>Technology — 1.0%</b>		
9,000	Apple, Inc., 2.500%, 2/09/2025	8,685
4,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	3,671
5,000	Intel Corp., 2.450%, 11/15/2029	4,395
9,000	International Business Machines Corp., 4.000%, 6/20/2042	7,845
5,000	NVIDIA Corp., 2.850%, 4/01/2030	4,545
7,000	Oracle Corp., 2.950%, 5/15/2025	6,724
9,000	QUALCOMM, Inc., 1.650%, 5/20/2032	<u>7,247</u>
		<u>43,112</u>
<b>Treasuries — 2.6%</b>		
15,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	8,814
10,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	7,977
7,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	5,622
20,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	17,218
22,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	19,369
11,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	9,688
14,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	12,376
32,000	U.S. Treasury Notes, 0.375%, 11/30/2025	<u>29,000</u>
		<u>110,064</u>
<b>Utility Other — 0.1%</b>		
7,000	Essential Utilities, Inc., 4.276%, 5/01/2049	<u>6,051</u>
<b>Wireless — 0.2%</b>		
8,000	Vodafone Group PLC, 6.150%, 2/27/2037	<u>8,603</u>
<b>Wirelines — 0.2%</b>		
3,000	AT&T, Inc., 3.650%, 6/01/2051	2,308
7,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 5.706%, 5/15/2025(c)	<u>7,094</u>
		<u>9,402</u>
	Total Bonds and Notes (Identified Cost \$892,975)	<u>805,726</u>

**Shares**

**Exchange-Traded Funds — 4.3%**

2,486	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$175,269)	<u>178,371</u>
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**Mutual Funds — 5.8%**

4,639	WCM Focused Emerging Markets Fund, Institutional Class	64,905
8,375	WCM Focused International Growth Fund, Institutional Class	<u>179,640</u>
	Total Mutual Funds (Identified Cost \$264,308)	<u>244,545</u>

Shares	Description	Value (t)
<b>Affiliated Mutual Funds — 35.6%</b>		
49,569	Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 488,752
38,729	Loomis Sayles Limited Term Government and Agency Fund, Class N	417,500
49,686	Mirova Global Green Bond Fund, Class N	411,402
15,634	Mirova International Sustainable Equity Fund, Class N	<u>180,108</u>
	Total Affiliated Mutual Funds (Identified Cost \$1,653,598)	<u>1,497,762</u>

**Principal Amount**

**Short-Term Investments — 2.9%**

\$ 120,131	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/2023 at 1.800% to be repurchased at \$120,137 on 2/01/2023 collateralized by \$125,500 U.S. Treasury Note, 3.000% due 6/30/2024 valued at \$122,725 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$120,131)	<u>120,131</u>
	Total Investments — 100.6% (Identified Cost \$4,479,964)	4,226,365
	Other assets less liabilities — (0.6)%	<u>(24,177)</u>
	Net Assets — 100.0%	<u>\$ 4,202,188</u>

(t) See Note 2 of Notes to Financial Statements.

(a) Non-income producing security.

(b) The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.

(c) Variable rate security. Rate as of January 31, 2023 is disclosed.

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 January 31, 2023, the value of Rule 144A holdings amounted to \$8,373 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

GMTN Global Medium Term Note

LIBOR London Interbank Offered Rate

MTN Medium Term Note

REITs Real Estate Investment Trusts

**Asset Allocation Summary at January 31, 2023**

Fixed Income	50.5%
Equity	47.2
Short-Term Investments	<u>2.9</u>
Total Investments	100.6
Other assets less liabilities	<u>(0.6)</u>
Net Assets	<u>100.0%</u>

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2025 Fund

Shares	Description	Value (t)
<b>Common Stocks — 36.5% of Net Assets</b>		
<b>Aerospace &amp; Defense — 0.9%</b>		
98	AAR Corp.(a)	\$ 5,041
21	Axon Enterprise, Inc.(a)	4,104
223	Boeing Co.(a)	47,499
17	L3Harris Technologies, Inc.	3,652
14	Lockheed Martin Corp.	6,486
30	Moog, Inc., Class A	2,860
50	Raytheon Technologies Corp.	4,992
		<u>74,634</u>
<b>Air Freight &amp; Logistics — 0.3%</b>		
134	Expeditors International of Washington, Inc.	14,492
11	FedEx Corp.	2,133
75	GXO Logistics, Inc.(a)	3,925
32	United Parcel Service, Inc., Class B	5,927
		<u>26,477</u>
<b>Airlines — 0.1%</b>		
104	Alaska Air Group, Inc.(a)	5,339
94	Delta Air Lines, Inc.(a)	3,676
299	JetBlue Airways Corp.(a)	2,392
		<u>11,407</u>
<b>Auto Components — 0.4%</b>		
15	Aptiv PLC(a)	1,696
318	BorgWarner, Inc.	15,035
191	Dana, Inc.	3,465
122	Magna International, Inc.	7,923
40	Mobileye Global, Inc., Class A(a)	1,544
28	Visteon Corp.(a)	4,377
		<u>34,040</u>
<b>Automobiles — 0.6%</b>		
537	General Motors Co.	21,115
181	Tesla, Inc.(a)	31,353
26	Thor Industries, Inc.	2,478
		<u>54,946</u>
<b>Banks — 2.0%</b>		
128	Ameris Bancorp	6,036
614	Bank of America Corp.	21,785
434	Citigroup, Inc.	22,664
52	Citizens Financial Group, Inc.	2,253
92	East West Bancorp, Inc.	7,224
232	First Financial Bancorp	5,877
23	First Republic Bank	3,240
690	FNB Corp.	9,846
481	Fulton Financial Corp.	8,047
190	Huntington Bancshares, Inc.	2,882
130	International Bancshares Corp.	6,093
112	JPMorgan Chase & Co.	15,676
68	KeyCorp	1,305
42	PNC Financial Services Group, Inc.	6,948
58	Regions Financial Corp.	1,365
5	SVB Financial Group(a)	1,512
150	Truist Financial Corp.	7,409
201	Trustmark Corp.	5,853
59	U.S. Bancorp	2,938
122	Webster Financial Corp.	6,423
487	Wells Fargo & Co.	22,826
		<u>168,202</u>
<b>Beverages — 0.6%</b>		
25	Boston Beer Co., Inc., Class A(a)	9,715
82	Coca-Cola Co.	5,028
71	Keurig Dr Pepper, Inc.	2,505

Shares	Description	Value (t)
<b>Beverages — continued</b>		
331	Monster Beverage Corp.(a)	\$ 34,451
15	PepsiCo, Inc.	2,565
		<u>54,264</u>
<b>Biotechnology — 1.0%</b>		
25	AbbVie, Inc.	3,694
117	Alnylam Pharmaceuticals, Inc.(a)	26,489
11	Amgen, Inc.	2,776
9	Biogen, Inc.(a)	2,618
34	BioMarin Pharmaceutical, Inc.(a)	3,922
132	CRISPR Therapeutics AG(a)	6,735
41	Gilead Sciences, Inc.	3,441
65	Halozyme Therapeutics, Inc.(a)	3,365
28	Incyte Corp.(a)	2,384
37	Neurocrine Biosciences, Inc.(a)	4,104
29	Regeneron Pharmaceuticals, Inc.(a)	21,996
11	United Therapeutics Corp.(a)	2,895
4	Vertex Pharmaceuticals, Inc.(a)	1,292
		<u>85,711</u>
<b>Building Products — 0.5%</b>		
57	Builders FirstSource, Inc.(a)	4,543
20	Carlisle Cos., Inc.	5,017
39	Carrier Global Corp.	1,776
154	Fortune Brands Innovations, Inc.	9,934
16	Lennox International, Inc.	4,170
223	Masco Corp.	11,863
228	MasterBrand, Inc.(a)	2,098
49	Owens Corning	4,736
36	Trex Co., Inc.(a)	1,898
		<u>46,035</u>
<b>Capital Markets — 2.2%</b>		
307	Bank of New York Mellon Corp.	15,525
4	BlackRock, Inc.	3,037
14	Cboe Global Markets, Inc.	1,720
180	Charles Schwab Corp.	13,936
25	CME Group, Inc.	4,416
32	FactSet Research Systems, Inc.	13,534
57	Goldman Sachs Group, Inc.	20,851
185	Intercontinental Exchange, Inc.	19,897
94	Janus Henderson Group PLC	2,436
470	KKR & Co., Inc.	26,231
5	MarketAxess Holdings, Inc.	1,819
9	Moody's Corp.	2,905
34	Morgan Stanley	3,309
27	MSCI, Inc.	14,352
11	Northern Trust Corp.	1,067
18	S&P Global, Inc.	6,749
202	SEI Investments Co.	12,611
226	State Street Corp.	20,641
11	T. Rowe Price Group, Inc.	1,281
20	Virtus Investment Partners, Inc.	4,298
		<u>190,615</u>
<b>Chemicals — 0.4%</b>		
8	Air Products & Chemicals, Inc.	2,564
17	DuPont de Nemours, Inc.	1,257
11	Ecolab, Inc.	1,703
57	HB Fuller Co.	3,939
38	Innospec, Inc.	4,295
22	Linde PLC	7,280
66	Livent Corp.(a)	1,711
46	Minerals Technologies, Inc.	3,195
7	Sherwin-Williams Co.	1,656

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2025 Fund – (continued)

Shares	Description	Value (t)
	<b>Chemicals — continued</b>	
25	Stepan Co.	\$ 2,746
		30,346
	<b>Commercial Services &amp; Supplies — 0.1%</b>	
29	MSA Safety, Inc.	3,955
9	Waste Management, Inc.	1,393
		5,348
	<b>Communications Equipment — 0.1%</b>	
62	Ciena Corp.(a)	3,225
19	F5, Inc.(a)	2,806
35	Lumentum Holdings, Inc.(a)	2,106
		8,137
	<b>Construction &amp; Engineering — 0.1%</b>	
113	AECOM	9,862
	<b>Construction Materials — 0.1%</b>	
12	Martin Marietta Materials, Inc.	4,316
26	Vulcan Materials Co.	4,766
		9,082
	<b>Consumer Finance — 0.7%</b>	
652	Ally Financial, Inc.	21,183
99	American Express Co.	17,318
181	Capital One Financial Corp.	21,539
38	Synchrony Financial	1,396
		61,436
	<b>Containers &amp; Packaging — 0.1%</b>	
12	Ball Corp.	699
94	Sonoco Products Co.	5,744
		6,443
	<b>Distributors — 0.0%</b>	
15	Genuine Parts Co.	2,517
	<b>Diversified Consumer Services — 0.1%</b>	
34	Grand Canyon Education, Inc.(a)	3,963
71	Service Corp. International	5,265
		9,228
	<b>Diversified Telecommunication Services — 0.4%</b>	
440	AT&T, Inc.	8,963
148	Frontier Communications Parent, Inc.(a)	4,382
75	Iridium Communications, Inc.(a)	4,488
90	Lumen Technologies, Inc.	472
333	Verizon Communications, Inc.	13,843
		32,148
	<b>Electric Utilities — 0.3%</b>	
74	American Electric Power Co., Inc.	6,953
92	Eversource Energy	7,575
44	Exelon Corp.	1,856
55	FirstEnergy Corp.	2,252
39	IDACORP, Inc.	4,127
		22,763
	<b>Electrical Equipment — 0.3%</b>	
40	Eaton Corp. PLC	6,489
55	Emerson Electric Co.	4,962
25	Hubbell, Inc.	5,723
32	Regal Rexnord Corp.	4,454
10	Rockwell Automation, Inc.	2,820
74	Sunrun, Inc.(a)	1,945
		26,393
	<b>Electronic Equipment, Instruments &amp; Components — 0.5%</b>	
56	Advanced Energy Industries, Inc.	5,194

Shares	Description	Value (t)
	<b>Electronic Equipment, Instruments &amp; Components — continued</b>	
29	Amphenol Corp., Class A	\$ 2,313
118	Avnet, Inc.	5,414
75	Cognex Corp.	4,106
22	Corning, Inc.	761
14	Keysight Technologies, Inc.(a)	2,511
15	Littelfuse, Inc.	3,850
100	TE Connectivity Ltd.	12,715
5	Teledyne Technologies, Inc.(a)	2,121
5	Zebra Technologies Corp., Class A(a)	1,581
		40,566
	<b>Energy Equipment &amp; Services — 0.1%</b>	
60	Baker Hughes Co.	1,904
130	ChampionX Corp.	4,293
151	NOV, Inc.	3,691
37	Schlumberger Ltd.	2,108
		11,996
	<b>Entertainment — 1.5%</b>	
83	Activision Blizzard, Inc.	6,355
26	Electronic Arts, Inc.	3,346
133	Netflix, Inc.(a)	47,063
90	Take-Two Interactive Software, Inc.(a)	10,191
414	Walt Disney Co.(a)	44,915
1,069	Warner Bros. Discovery, Inc.(a)	15,842
		127,712
	<b>Food &amp; Staples Retailing — 0.3%</b>	
57	BJ's Wholesale Club Holdings, Inc.(a)	4,131
12	Costco Wholesale Corp.	6,134
29	Kroger Co.	1,294
70	SpartanNash Co.	2,218
88	Sprouts Farmers Market, Inc.(a)	2,812
42	Walgreens Boots Alliance, Inc.	1,548
57	Walmart, Inc.	8,200
		26,337
	<b>Food Products — 0.5%</b>	
46	Campbell Soup Co.	2,389
87	Conagra Brands, Inc.	3,236
53	Darling Ingredients, Inc.(a)	3,513
38	General Mills, Inc.	2,978
13	Hershey Co.	2,920
88	Hormel Foods Corp.	3,987
39	Ingredion, Inc.	4,009
14	J.M. Smucker Co.	2,139
62	Kellogg Co.	4,252
53	Kraft Heinz Co.	2,148
49	McCormick & Co., Inc.	3,681
107	Mondelez International, Inc., Class A	7,002
		42,254
	<b>Gas Utilities — 0.1%</b>	
129	New Jersey Resources Corp.	6,440
44	ONE Gas, Inc.	3,624
		10,064
	<b>Health Care Equipment &amp; Supplies — 0.6%</b>	
47	Abbott Laboratories	5,196
5	Align Technology, Inc.(a)	1,349
34	Baxter International, Inc.	1,553
20	Becton Dickinson & Co.	5,044
5	Cooper Cos., Inc.	1,745
22	Edwards Lifesciences Corp.(a)	1,687
10	GE HealthCare Technologies, Inc.(a)	695
37	Globus Medical, Inc., Class A(a)	2,794

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2025 Fund – (continued)

Shares	Description	Value (t)
<b>Health Care Equipment &amp; Supplies — continued</b>		
28	Haemonetics Corp.(a)	\$ 2,369
36	Intuitive Surgical, Inc.(a)	8,845
71	LeMaitre Vascular, Inc.	3,350
68	Medtronic PLC	5,691
16	Penumbra, Inc.(a)	4,007
12	Shockwave Medical, Inc.(a)	2,255
26	STAAR Surgical Co.(a)	1,834
9	Stryker Corp.	2,284
5	Teleflex, Inc.	1,217
		51,915
<b>Health Care Providers &amp; Services — 0.7%</b>		
59	Acadia Healthcare Co., Inc.(a)	4,957
17	Centene Corp.(a)	1,296
10	Chemed Corp.	5,051
16	Cigna Corp.	5,067
57	CVS Health Corp.	5,029
5	Elevance Health, Inc.	2,500
35	Encompass Health Corp.	2,186
59	HCA Healthcare, Inc.	15,049
30	Henry Schein, Inc.(a)	2,584
4	Humana, Inc.	2,047
10	Laboratory Corp. of America Holdings	2,521
93	Select Medical Holdings Corp.	2,704
50	Tenet Healthcare Corp.(a)	2,742
16	UnitedHealth Group, Inc.	7,987
		61,720
<b>Health Care Technology — 0.3%</b>		
429	Doximity, Inc., Class A(a)	15,131
75	Veeva Systems, Inc., Class A(a)	12,791
		27,922
<b>Hotels, Restaurants &amp; Leisure — 1.2%</b>		
13	Booking Holdings, Inc.(a)	31,643
1	Chipotle Mexican Grill, Inc.(a)	1,646
46	Hilton Worldwide Holdings, Inc.	6,674
42	Marriott Vacations Worldwide Corp.	6,722
28	McDonald's Corp.	7,487
213	Starbucks Corp.	23,247
91	Travel & Leisure Co.	3,856
218	Yum China Holdings, Inc.	13,431
90	Yum! Brands, Inc.	11,746
		106,452
<b>Household Durables — 0.4%</b>		
17	DR Horton, Inc.	1,678
112	KB Home	4,306
46	Meritage Homes Corp.(a)	4,954
276	PulteGroup, Inc.	15,702
122	Taylor Morrison Home Corp.(a)	4,367
		31,007
<b>Household Products — 0.3%</b>		
81	Church & Dwight Co., Inc.	6,550
34	Colgate-Palmolive Co.	2,534
131	Energizer Holdings, Inc.	4,860
102	Procter & Gamble Co.	14,523
		28,467
<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>		
174	AES Corp.	4,769
<b>Industrial Conglomerates — 0.2%</b>		
54	3M Co.	6,214
31	General Electric Co.	2,495

Shares	Description	Value (t)
<b>Industrial Conglomerates — continued</b>		
48	Honeywell International, Inc.	\$ 10,007
		18,716
<b>Insurance — 1.0%</b>		
14	Allstate Corp.	1,799
127	American International Group, Inc.	8,029
12	Assurant, Inc.	1,591
20	Chubb Ltd.	4,550
68	First American Financial Corp.	4,207
41	Hanover Insurance Group, Inc.	5,518
48	Hartford Financial Services Group, Inc.	3,725
19	Marsh & McLennan Cos., Inc.	3,323
31	Prudential Financial, Inc.	3,253
92	Reinsurance Group of America, Inc.	13,963
59	Selective Insurance Group, Inc.	5,605
34	Travelers Cos., Inc.	6,498
76	Willis Towers Watson PLC	19,318
		81,379
<b>Interactive Media &amp; Services — 1.8%</b>		
366	Alphabet, Inc., Class A(a)	36,175
501	Alphabet, Inc., Class C(a)	50,035
348	Meta Platforms, Inc., Class A(a)	51,842
524	Pinterest, Inc., Class A(a)	13,776
99	Yelp, Inc.(a)	3,119
		154,947
<b>Internet &amp; Direct Marketing Retail — 1.4%</b>		
106	Alibaba Group Holding Ltd., Sponsored ADR(a)	11,681
863	Amazon.com, Inc.(a)	89,001
311	eBay, Inc.	15,394
32	Etsy, Inc.(a)	4,403
		120,479
<b>IT Services — 1.6%</b>		
24	Accenture PLC, Class A	6,697
9	Automatic Data Processing, Inc.	2,032
136	Block, Inc.(a)	11,114
64	Cognizant Technology Solutions Corp., Class A	4,272
27	Concentrix Corp.	3,829
149	Fiserv, Inc.(a)	15,895
12	Gartner, Inc.(a)	4,058
75	Global Payments, Inc.	8,454
19	International Business Machines Corp.	2,560
9	Jack Henry & Associates, Inc.	1,621
11	Mastercard, Inc., Class A	4,077
12	Paychex, Inc.	1,390
198	PayPal Holdings, Inc.(a)	16,135
213	Shopify, Inc., Class A(a)	10,495
6	VeriSign, Inc.(a)	1,308
182	Visa, Inc., Class A	41,898
18	WEX, Inc.(a)	3,329
		139,164
<b>Leisure Products — 0.1%</b>		
204	Mattel, Inc.(a)	4,174
68	YETI Holdings, Inc.(a)	3,044
		7,218
<b>Life Sciences Tools &amp; Services — 0.3%</b>		
14	Agilent Technologies, Inc.	2,129
74	Illumina, Inc.(a)	15,851
22	Repligen Corp.(a)	4,076
5	Thermo Fisher Scientific, Inc.	2,852
		24,908

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2025 Fund – (continued)

Shares	Description	Value (t)
<b>Machinery — 1.0%</b>		
30	AGCO Corp.	\$ 4,144
10	Caterpillar, Inc.	2,523
11	Chart Industries, Inc.(a)	1,474
20	Cummins, Inc.	4,991
17	Deere & Co.	7,188
28	Dover Corp.	4,251
38	Fortive Corp.	2,585
109	Graco, Inc.	7,447
9	Illinois Tool Works, Inc.	2,124
65	ITT, Inc.	5,953
52	Oshkosh Corp.	5,241
79	PACCAR, Inc.	8,635
57	Parker-Hannifin Corp.	18,582
62	Terex Corp.	3,160
57	Toro Co.	6,357
		<hr/> 84,655
<b>Media — 0.6%</b>		
4	Cable One, Inc.	3,159
19	Charter Communications, Inc., Class A(a)	7,302
440	Comcast Corp., Class A	17,314
171	Interpublic Group of Cos., Inc.	6,235
99	Liberty Broadband Corp., Class C(a)	8,888
63	New York Times Co., Class A	2,195
61	Omnicom Group, Inc.	5,245
72	Paramount Global, Class B	1,668
		<hr/> 52,006
<b>Metals &amp; Mining — 0.3%</b>		
67	Alcoa Corp.	3,500
119	Cleveland-Cliffs, Inc.(a)	2,541
66	Commercial Metals Co.	3,582
25	Newmont Corp.	1,323
20	Reliance Steel & Aluminum Co.	4,549
53	Steel Dynamics, Inc.	6,394
		<hr/> 21,889
<b>Multi-Utilities — 0.1%</b>		
48	Consolidated Edison, Inc.	4,575
20	DTE Energy Co.	2,327
11	WEC Energy Group, Inc.	1,034
		<hr/> 7,936
<b>Multiline Retail — 0.1%</b>		
135	Macy's, Inc.	3,190
24	Target Corp.	4,131
		<hr/> 7,321
<b>Oil, Gas &amp; Consumable Fuels — 1.1%</b>		
309	Antero Midstream Corp.	3,368
81	Antero Resources Corp.(a)	2,336
351	APA Corp.	15,560
31	Chevron Corp.	5,395
191	CNX Resources Corp.(a)	3,195
101	ConocoPhillips	12,309
148	EOG Resources, Inc.	19,573
60	Exxon Mobil Corp.	6,961
65	HF Sinclair Corp.	3,698
216	Kinder Morgan, Inc.	3,953
40	ONEOK, Inc.	2,739
31	Phillips 66	3,108
8	Pioneer Natural Resources Co.	1,843
108	Range Resources Corp.	2,702
387	Southwestern Energy Co.(a)	2,136
17	Valero Energy Corp.	2,381

Shares	Description	Value (t)
<b>Oil, Gas &amp; Consumable Fuels — continued</b>		
81	Williams Cos., Inc.	\$ 2,611
		<hr/> 93,868
<b>Personal Products — 0.0%</b>		
7	Estee Lauder Cos., Inc., Class A	1,940
<b>Pharmaceuticals — 1.0%</b>		
65	Bristol-Myers Squibb Co.	4,722
13	Eli Lilly & Co.	4,474
28	Jazz Pharmaceuticals PLC(a)	4,387
89	Johnson & Johnson	14,544
68	Merck & Co., Inc.	7,304
153	Novartis AG, Sponsored ADR	13,865
83	Novo Nordisk AS, Sponsored ADR	11,519
61	Perrigo Co. PLC	2,283
108	Pfizer, Inc.	4,769
247	Roche Holding AG, Sponsored ADR	9,670
39	Zoetis, Inc.	6,454
		<hr/> 83,991
<b>Professional Services — 0.3%</b>		
57	Equifax, Inc.	12,665
40	Exponent, Inc.	4,102
48	Korn Ferry	2,591
21	Leidos Holdings, Inc.	2,076
30	ManpowerGroup, Inc.	2,615
		<hr/> 24,049
<b>Real Estate Management &amp; Development — 0.3%</b>		
245	CBRE Group, Inc., Class A(a)	20,950
27	Jones Lang LaSalle, Inc.(a)	4,991
		<hr/> 25,941
<b>REITs – Apartments — 0.1%</b>		
16	AvalonBay Communities, Inc.	2,839
21	Camden Property Trust	2,587
58	Equity Residential	3,692
		<hr/> 9,118
<b>REITs – Diversified — 0.2%</b>		
230	American Assets Trust, Inc.	6,546
8	American Tower Corp.	1,787
14	Crown Castle, Inc.	2,074
3	Equinix, Inc.	2,214
68	VICI Properties, Inc.	2,324
33	Weyerhaeuser Co.	1,136
		<hr/> 16,081
<b>REITs – Health Care — 0.1%</b>		
269	Physicians Realty Trust	4,266
18	Ventas, Inc.	933
9	Welltower, Inc.	675
		<hr/> 5,874
<b>REITs – Hotels — 0.0%</b>		
62	Host Hotels & Resorts, Inc.	1,169
<b>REITs – Mortgage — 0.0%</b>		
178	KKR Real Estate Finance Trust, Inc.	2,836
<b>REITs – Office Property — 0.3%</b>		
453	Brandywine Realty Trust	2,972
233	Corporate Office Properties Trust	6,540
154	Douglas Emmett, Inc.	2,579
206	Easterly Government Properties, Inc.	3,345
256	Highwoods Properties, Inc.	7,775
68	Kilroy Realty Corp.	2,791
		<hr/> 26,002

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2025 Fund – (continued)

Shares	Description	Value (t)
<b>REITs – Regional Malls — 0.0%</b>		
12	Simon Property Group, Inc.	\$ 1,542
<b>REITs – Shopping Centers — 0.1%</b>		
384	Brixmor Property Group, Inc.	9,036
<b>REITs – Single Tenant — 0.1%</b>		
131	National Retail Properties, Inc.	6,203
<b>REITs – Warehouse/Industrials — 0.0%</b>		
27	Prologis, Inc.	3,491
<b>Road &amp; Rail — 0.3%</b>		
133	CSX Corp.	4,112
10	J.B. Hunt Transport Services, Inc.	1,891
21	Norfolk Southern Corp.	5,162
28	Ryder System, Inc.	2,643
15	Saia, Inc.(a)	4,092
248	Uber Technologies, Inc.(a)	7,671
13	Union Pacific Corp.	2,654
		28,225
<b>Semiconductors &amp; Semiconductor Equipment — 1.4%</b>		
60	Advanced Micro Devices, Inc.(a)	4,509
41	Analog Devices, Inc.	7,030
10	Broadcom, Inc.	5,850
36	Cirrus Logic, Inc.(a)	3,254
172	Intel Corp.	4,861
72	Lattice Semiconductor Corp.(a)	5,457
32	Micron Technology, Inc.	1,930
238	NVIDIA Corp.	46,498
20	Qorvo, Inc.(a)	2,173
137	QUALCOMM, Inc.	18,250
28	Silicon Laboratories, Inc.(a)	4,393
34	Synaptics, Inc.(a)	4,251
38	Texas Instruments, Inc.	6,734
22	Universal Display Corp.	2,916
36	Wolfsped, Inc.(a)	2,772
		120,878
<b>Software — 3.4%</b>		
52	Adobe, Inc.(a)	19,258
20	ANSYS, Inc.(a)	5,327
12	Aspen Technology, Inc.(a)	2,385
133	Autodesk, Inc.(a)	28,616
10	Cadence Design Systems, Inc.(a)	1,828
14	Ceridian HCM Holding, Inc.(a)	1,012
104	Dynatrace, Inc.(a)	3,997
7	Fair Isaac Corp.(a)	4,662
57	Gen Digital, Inc.	1,312
11	Intuit, Inc.	4,649
279	Microsoft Corp.	69,139
597	Oracle Corp.	52,811
21	Paylocity Holding Corp.(a)	4,374
25	Qualys, Inc.(a)	2,884
12	Roper Technologies, Inc.	5,121
244	Salesforce, Inc.(a)	40,985
26	SPS Commerce, Inc.(a)	3,538
8	Synopsys, Inc.(a)	2,830
8	Tyler Technologies, Inc.(a)	2,582
168	Workday, Inc., Class A(a)	30,480
		287,790
<b>Specialty Retail — 0.4%</b>		
12	Asbury Automotive Group, Inc.(a)	2,640
7	Best Buy Co., Inc.	621
39	Boot Barn Holdings, Inc.(a)	3,256
28	Dick's Sporting Goods, Inc.	3,661

Shares	Description	Value (t)
<b>Specialty Retail — continued</b>		
26	Five Below, Inc.(a)	\$ 5,125
30	Home Depot, Inc.	9,725
11	Lithia Motors, Inc.	2,895
8	Ross Stores, Inc.	946
59	TJX Cos., Inc.	4,830
25	Williams-Sonoma, Inc.	3,374
		37,073
<b>Technology Hardware, Storage &amp; Peripherals — 0.4%</b>		
209	Apple, Inc.	30,156
77	Hewlett Packard Enterprise Co.	1,242
41	HP, Inc.	1,195
		32,593
<b>Textiles, Apparel &amp; Luxury Goods — 0.4%</b>		
23	Crocs, Inc.(a)	2,801
13	Deckers Outdoor Corp.(a)	5,557
63	NIKE, Inc., Class B	8,022
48	PVH Corp.	4,315
810	Under Armour, Inc., Class A(a)	10,036
342	Under Armour, Inc., Class C(a)	3,728
		34,459
<b>Thriffs &amp; Mortgage Finance — 0.1%</b>		
452	MGIC Investment Corp.	6,382
<b>Trading Companies &amp; Distributors — 0.0%</b>		
26	GATX Corp.	2,976
<b>Water Utilities — 0.1%</b>		
39	American States Water Co.	3,673
16	American Water Works Co., Inc.	2,504
88	Essential Utilities, Inc.	4,112
		10,289
	Total Common Stocks (Identified Cost \$3,093,519)	3,133,639
<b>Principal Amount</b>		
<b>Bonds and Notes — 18.0%</b>		
<b>Automotive — 0.3%</b>		
\$ 14,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	13,594
4,000	Lear Corp., 4.250%, 5/15/2029	3,760
8,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	6,976
		24,330
<b>Banking — 2.8%</b>		
12,000	American Express Co., 3.700%, 8/03/2023	11,931
17,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	16,216
15,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	14,798
7,000	Bank of Nova Scotia, 3.400%, 2/11/2024	6,897
16,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	14,301
13,000	Citigroup, Inc., 4.600%, 3/09/2026	12,924
18,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	17,591
16,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	15,654
17,000	KeyCorp, MTN, 2.550%, 10/01/2029	14,796
7,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	6,583
9,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	8,770
10,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	8,922

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2025 Fund – (continued)

Principal Amount	Description	Value (t)
<b>Banking — continued</b>		
\$ 17,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	\$ 15,975
16,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	16,026
7,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	6,777
7,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	6,836
10,000	State Street Corp., 2.400%, 1/24/2030	8,804
7,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	5,871
16,000	Truist Bank, 3.200%, 4/01/2024	15,738
18,000	Westpac Banking Corp., 2.350%, 2/19/2025	17,232
		242,642
<b>Brokerage — 0.3%</b>		
16,000	BlackRock, Inc., 2.400%, 4/30/2030	14,061
18,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	12,991
		27,052
<b>Building Materials — 0.2%</b>		
7,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	6,349
13,000	Owens Corning, 3.950%, 8/15/2029	12,326
		18,675
<b>Chemicals — 0.0%</b>		
4,000	LYB International Finance BV, 5.250%, 7/15/2043	3,739
<b>Diversified Manufacturing — 0.3%</b>		
18,000	3M Co., 3.050%, 4/15/2030	16,209
10,000	Emerson Electric Co., 2.000%, 12/21/2028	8,798
		25,007
<b>Electric — 0.9%</b>		
16,000	Duke Energy Corp., 3.750%, 4/15/2024	15,788
18,000	Entergy Corp., 0.900%, 9/15/2025	16,174
8,000	Exelon Corp., 4.050%, 4/15/2030	7,703
20,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	16,945
7,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	6,529
4,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	3,400
14,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	13,573
		80,112
<b>Environmental — 0.1%</b>		
8,000	Republic Services, Inc., 1.450%, 2/15/2031	6,404
6,000	Waste Management, Inc., 2.950%, 6/01/2041	4,734
		11,138
<b>Finance Companies — 0.1%</b>		
7,000	Ares Capital Corp., 3.250%, 7/15/2025	6,590
7,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	6,219
		12,809
<b>Food &amp; Beverage — 0.6%</b>		
18,000	Coca-Cola Co., 1.450%, 6/01/2027	16,233
13,000	General Mills, Inc., 4.000%, 4/17/2025	12,799
7,000	Mondelez International, Inc., 2.750%, 4/13/2030	6,233
16,000	PepsiCo, Inc., 2.750%, 3/19/2030	14,543
		49,808
<b>Government Owned – No Guarantee — 0.5%</b>		
12,000	Equinor ASA, 3.625%, 4/06/2040	10,494
25,000	Federal National Mortgage Association, 6.625%, 11/15/2030	30,026
		40,520
<b>Health Insurance — 0.3%</b>		
14,000	Elevance Health, Inc., 4.101%, 3/01/2028	13,741

Principal Amount	Description	Value (t)
<b>Health Insurance — continued</b>		
\$ 11,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	\$ 12,202
		25,943
<b>Healthcare — 0.4%</b>		
7,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	6,863
6,000	Cigna Corp., 3.750%, 7/15/2023	5,967
2,000	CVS Health Corp., 4.300%, 3/25/2028	1,966
7,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	6,721
7,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	6,700
8,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	7,134
		35,351
<b>Integrated Energy — 0.4%</b>		
16,000	Exxon Mobil Corp., 2.992%, 3/19/2025	15,556
13,000	Shell International Finance BV, 6.375%, 12/15/2038	15,154
		30,710
<b>Life Insurance — 0.1%</b>		
3,000	Athene Holding Ltd., 6.150%, 4/03/2030	3,095
10,000	Manulife Financial Corp., 3.703%, 3/16/2032	9,248
		12,343
<b>Mortgage Related — 4.5%</b>		
56,351	Federal Home Loan Mortgage Corp., 2.500%, 2/01/2052	49,385
31,729	Federal Home Loan Mortgage Corp., 3.000%, with various maturities in 2052(b)	28,843
43,838	Federal Home Loan Mortgage Corp., 3.500%, with various maturities from 2049 to 2052(b)	41,179
1,935	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	1,869
87,468	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2051(b)	73,752
78,414	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2051(b)	68,964
74,535	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(b)	68,284
33,926	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(b)	31,951
21,652	Federal National Mortgage Association, 4.000%, with various maturities from 2049 to 2052(b)	20,926
2,517	Federal National Mortgage Association, 4.500%, with various maturities from 2048 to 2049(b)	2,531
		387,684
<b>Natural Gas — 0.2%</b>		
18,000	NiSource, Inc., 0.950%, 8/15/2025	16,405
<b>Pharmaceuticals — 0.4%</b>		
14,000	AbbVie, Inc., 3.600%, 5/14/2025	13,646
7,000	Biogen, Inc., 2.250%, 5/01/2030	5,935
8,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	7,625
6,000	Viatri, Inc., 3.850%, 6/22/2040	4,379
		31,585
<b>Property &amp; Casualty Insurance — 0.1%</b>		
5,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	4,403
<b>Railroads — 0.2%</b>		
16,000	CSX Corp., 2.600%, 11/01/2026	14,961
<b>REITs – Apartments — 0.1%</b>		
7,000	Essex Portfolio LP, 3.000%, 1/15/2030	6,114
<b>REITs – Health Care — 0.1%</b>		
8,000	Welltower OP LLC, 2.800%, 6/01/2031	6,669
<b>REITs – Office Property — 0.4%</b>		
15,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	14,644
8,000	Boston Properties LP, 2.750%, 10/01/2026	7,355

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2025 Fund – (continued)

Principal Amount	Description	Value (t)
<b>REITs – Office Property — continued</b>		
\$ 14,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	\$ 11,003
		33,002
<b>REITs – Single Tenant — 0.1%</b>		
4,000	Realty Income Corp., 3.400%, 1/15/2028	3,806
5,000	Spirit Realty LP, 2.700%, 2/15/2032	3,874
		7,680
<b>REITs – Warehouse/Industrials — 0.1%</b>		
8,000	Prologis LP, 1.250%, 10/15/2030	6,320
<b>Restaurants — 0.1%</b>		
14,000	Starbucks Corp., 2.250%, 3/12/2030	12,083
<b>Retailers — 0.3%</b>		
7,000	Amazon.com, Inc., 3.875%, 8/22/2037	6,507
20,000	TJX Cos., Inc., 1.150%, 5/15/2028	17,238
		23,745
<b>Technology — 0.9%</b>		
13,000	Apple, Inc., 2.500%, 2/09/2025	12,545
2,000	Broadcom, Inc., 3.137%, 11/15/2035, 144A	1,553
6,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	5,507
8,000	Intel Corp., 2.450%, 11/15/2029	7,032
17,000	International Business Machines Corp., 4.000%, 6/20/2042	14,818
8,000	NVIDIA Corp., 2.850%, 4/01/2030	7,271
12,000	Oracle Corp., 2.950%, 5/15/2025	11,528
21,000	QUALCOMM, Inc., 1.650%, 5/20/2032	16,909
		77,163
<b>Treasuries — 2.6%</b>		
27,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	15,866
16,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	12,763
14,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	11,244
38,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	32,714
50,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	44,021
22,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	19,375
26,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	22,985
71,000	U.S. Treasury Notes, 0.375%, 11/30/2025	64,344
		223,312
<b>Utility Other — 0.1%</b>		
8,000	Essential Utilities, Inc., 4.276%, 5/01/2049	6,916
<b>Wireless — 0.2%</b>		
14,000	Vodafone Group PLC, 6.150%, 2/27/2037	15,055
<b>Wirelines — 0.3%</b>		
11,000	AT&T, Inc., 3.650%, 6/01/2051	8,463
18,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 5.706%, 5/15/2025(c)	18,242
		26,705
	Total Bonds and Notes (Identified Cost \$1,694,253)	1,539,981
<b>Shares</b>		
<b>Exchange-Traded Funds — 5.0%</b>		
5,964	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$426,630)	427,917
<b>Mutual Funds — 7.5%</b>		
15,270	WCM Focused Emerging Markets Fund, Institutional Class	213,630
19,933	WCM Focused International Growth Fund, Institutional Class	427,563
	Total Mutual Funds (Identified Cost \$706,256)	641,193

Shares	Description	Value (t)
<b>Affiliated Mutual Funds — 29.8%</b>		
59,626	Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 587,917
68,923	Loomis Sayles Limited Term Government and Agency Fund, Class N	742,987
96,681	Mirova Global Green Bond Fund, Class N	800,515
37,148	Mirova International Sustainable Equity Fund, Class N	427,948
	Total Affiliated Mutual Funds (Identified Cost \$2,780,567)	2,559,367
<b>Principal Amount</b>		
<b>Short-Term Investments — 3.7%</b>		
\$278,397	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/2023 at 1.800% to be repurchased at \$278,410 on 2/01/2023 collateralized by \$290,800 U.S. Treasury Note, 3.000% due 6/30/2024 valued at \$284,371 including accrued interest (Note 2 of Notes to Financial Statements)	278,397
40,000	U.S. Treasury Bills, 4.640%, 7/20/2023(d)	39,138
	Total Short-Term Investments (Identified Cost \$317,525)	317,535
	Total Investments — 100.5% (Identified Cost \$9,018,750)	8,619,632
	Other assets less liabilities — (0.5)%	(44,294)
	Net Assets — 100.0%	\$ 8,575,338

(t) See Note 2 of Notes to Financial Statements.

(a) Non-income producing security.

(b) The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.

(c) Variable rate security. Rate as of January 31, 2023 is disclosed.

(d) Interest rate represents discount rate at time of purchase; not a coupon rate.

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 January 31, 2023, the value of Rule 144A holdings amounted to \$13,643 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
GMTN	Global Medium Term Note
LIBOR	London Interbank Offered Rate
MTN	Medium Term Note
REITs	Real Estate Investment Trusts

Asset Allocation Summary at January 31, 2023

Equity	54.0%
Fixed Income	42.8
Short-Term Investments	3.7
Total Investments	100.5
Other assets less liabilities	(0.5)
Net Assets	100.0%

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2030 Fund

Shares	Description	Value (t)
<b>Common Stocks — 42.0% of Net Assets</b>		
<b>Aerospace &amp; Defense — 1.0%</b>		
199	AAR Corp.(a)	\$ 10,237
43	Axon Enterprise, Inc.(a)	8,404
449	Boeing Co.(a)	95,637
34	L3Harris Technologies, Inc.	7,304
28	Lockheed Martin Corp.	12,971
63	Moog, Inc., Class A	6,005
101	Raytheon Technologies Corp.	10,085
		<u>150,643</u>
<b>Air Freight &amp; Logistics — 0.4%</b>		
275	Expeditors International of Washington, Inc.	29,741
24	FedEx Corp.	4,653
164	GXO Logistics, Inc.(a)	8,582
66	United Parcel Service, Inc., Class B	12,225
		<u>55,201</u>
<b>Airlines — 0.2%</b>		
210	Alaska Air Group, Inc.(a)	10,782
193	Delta Air Lines, Inc.(a)	7,546
633	JetBlue Airways Corp.(a)	5,064
		<u>23,392</u>
<b>Auto Components — 0.5%</b>		
32	Aptiv PLC(a)	3,619
635	BorgWarner, Inc.	30,023
427	Dana, Inc.	7,746
244	Magna International, Inc.	15,845
83	Mobileye Global, Inc., Class A(a)	3,204
57	Visteon Corp.(a)	8,911
		<u>69,348</u>
<b>Automobiles — 0.8%</b>		
1,119	General Motors Co.	43,999
369	Tesla, Inc.(a)	63,918
60	Thor Industries, Inc.	5,720
		<u>113,637</u>
<b>Banks — 2.3%</b>		
259	Ameris Bancorp	12,214
1,234	Bank of America Corp.	43,782
878	Citigroup, Inc.	45,849
108	Citizens Financial Group, Inc.	4,679
185	East West Bancorp, Inc.	14,526
469	First Financial Bancorp	11,880
46	First Republic Bank	6,480
1,399	FNB Corp.	19,964
976	Fulton Financial Corp.	16,328
445	Huntington Bancshares, Inc.	6,751
263	International Bancshares Corp.	12,327
229	JPMorgan Chase & Co.	32,051
169	KeyCorp	3,243
90	PNC Financial Services Group, Inc.	14,889
133	Regions Financial Corp.	3,131
11	SVB Financial Group(a)	3,327
305	Truist Financial Corp.	15,064
406	Trustmark Corp.	11,823
135	U.S. Bancorp	6,723
247	Webster Financial Corp.	13,005
973	Wells Fargo & Co.	45,604
		<u>343,640</u>
<b>Beverages — 0.7%</b>		
51	Boston Beer Co., Inc., Class A(a)	19,819
165	Coca-Cola Co.	10,118

Shares	Description	Value (t)
<b>Beverages — continued</b>		
155	Keurig Dr Pepper, Inc.	\$ 5,468
663	Monster Beverage Corp.(a)	69,005
33	PepsiCo, Inc.	5,644
		<u>110,054</u>
<b>Biotechnology — 1.1%</b>		
53	AbbVie, Inc.	7,831
234	Alnylam Pharmaceuticals, Inc.(a)	52,978
21	Amgen, Inc.	5,300
20	Biogen, Inc.(a)	5,818
69	BioMarin Pharmaceutical, Inc.(a)	7,959
265	CRISPR Therapeutics AG(a)	13,520
82	Gilead Sciences, Inc.	6,883
130	Halozyme Therapeutics, Inc.(a)	6,730
61	Incyte Corp.(a)	5,194
73	Neurocrine Biosciences, Inc.(a)	8,098
58	Regeneron Pharmaceuticals, Inc.(a)	43,991
22	United Therapeutics Corp.(a)	5,790
10	Vertex Pharmaceuticals, Inc.(a)	3,231
		<u>173,323</u>
<b>Building Products — 0.6%</b>		
115	Builders FirstSource, Inc.(a)	9,165
42	Carlisle Cos., Inc.	10,536
81	Carrier Global Corp.	3,688
308	Fortune Brands Innovations, Inc.	19,869
32	Lennox International, Inc.	8,340
447	Masco Corp.	23,780
489	MasterBrand, Inc.(a)	4,499
98	Owens Corning	9,472
83	Trex Co., Inc.(a)	4,376
		<u>93,725</u>
<b>Capital Markets — 2.6%</b>		
619	Bank of New York Mellon Corp.	31,303
9	BlackRock, Inc.	6,833
34	Cboe Global Markets, Inc.	4,178
384	Charles Schwab Corp.	29,730
56	CME Group, Inc.	9,893
65	FactSet Research Systems, Inc.	27,491
112	Goldman Sachs Group, Inc.	40,971
373	Intercontinental Exchange, Inc.	40,116
211	Janus Henderson Group PLC	5,469
941	KKR & Co., Inc.	52,517
12	MarketAxess Holdings, Inc.	4,366
19	Moody's Corp.	6,132
73	Morgan Stanley	7,105
54	MSCI, Inc.	28,704
27	Northern Trust Corp.	2,618
37	S&P Global, Inc.	13,873
404	SEI Investments Co.	25,222
454	State Street Corp.	41,464
26	T. Rowe Price Group, Inc.	3,028
41	Virtus Investment Partners, Inc.	8,810
		<u>389,823</u>
<b>Chemicals — 0.4%</b>		
11	Air Products & Chemicals, Inc.	3,526
40	DuPont de Nemours, Inc.	2,958
24	Ecolab, Inc.	3,716
115	HB Fuller Co.	7,946
82	Innospec, Inc.	9,268
43	Linde PLC	14,230
150	Livent Corp.(a)	3,888
97	Minerals Technologies, Inc.	6,737

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2030 Fund – (continued)

Shares	Description	Value (t)
<b>Chemicals — continued</b>		
16	Sherwin-Williams Co.	\$ 3,785
56	Stepan Co.	6,151
		62,205
<b>Commercial Services &amp; Supplies — 0.1%</b>		
58	MSA Safety, Inc.	7,911
21	Waste Management, Inc.	3,249
		11,160
<b>Communications Equipment — 0.1%</b>		
139	Ciena Corp.(a)	7,231
46	F5, Inc.(a)	6,792
78	Lumentum Holdings, Inc.(a)	4,694
		18,717
<b>Construction &amp; Engineering — 0.1%</b>		
229	AECOM	19,985
<b>Construction Materials — 0.1%</b>		
23	Martin Marietta Materials, Inc.	8,272
55	Vulcan Materials Co.	10,083
		18,355
<b>Consumer Finance — 0.8%</b>		
1,304	Ally Financial, Inc.	42,367
205	American Express Co.	35,861
362	Capital One Financial Corp.	43,078
88	Synchrony Financial	3,232
		124,538
<b>Containers &amp; Packaging — 0.1%</b>		
31	Ball Corp.	1,805
189	Sonoco Products Co.	11,550
		13,355
<b>Distributors — 0.0%</b>		
29	Genuine Parts Co.	4,867
<b>Diversified Consumer Services — 0.1%</b>		
69	Grand Canyon Education, Inc.(a)	8,043
142	Service Corp. International	10,529
		18,572
<b>Diversified Telecommunication Services — 0.4%</b>		
914	AT&T, Inc.	18,618
321	Frontier Communications Parent, Inc.(a)	9,505
151	Iridium Communications, Inc.(a)	9,036
207	Lumen Technologies, Inc.	1,087
674	Verizon Communications, Inc.	28,018
		66,264
<b>Electric Utilities — 0.3%</b>		
148	American Electric Power Co., Inc.	13,906
186	Eversource Energy	15,314
102	Exelon Corp.	4,303
126	FirstEnergy Corp.	5,160
78	IDACORP, Inc.	8,253
		46,936
<b>Electrical Equipment — 0.4%</b>		
81	Eaton Corp. PLC	13,139
110	Emerson Electric Co.	9,924
53	Hubbell, Inc.	12,132
64	Regal Rexnord Corp.	8,909
19	Rockwell Automation, Inc.	5,359
168	Sunrun, Inc.(a)	4,415
		53,878

Shares	Description	Value (t)
<b>Electronic Equipment, Instruments &amp; Components — 0.6%</b>		
113	Advanced Energy Industries, Inc.	\$ 10,480
57	Amphenol Corp., Class A	4,547
239	Avnet, Inc.	10,965
150	Cognex Corp.	8,211
56	Corning, Inc.	1,938
31	Keysight Technologies, Inc.(a)	5,560
29	Littelfuse, Inc.	7,444
199	TE Connectivity Ltd.	25,303
12	Teledyne Technologies, Inc.(a)	5,091
11	Zebra Technologies Corp., Class A(a)	3,478
		83,017
<b>Energy Equipment &amp; Services — 0.2%</b>		
131	Baker Hughes Co.	4,158
251	ChampionX Corp.	8,288
329	NOV, Inc.	8,041
85	Schlumberger Ltd.	4,843
		25,330
<b>Entertainment — 1.7%</b>		
166	Activision Blizzard, Inc.	12,711
52	Electronic Arts, Inc.	6,691
267	Netflix, Inc.(a)	94,481
183	Take-Two Interactive Software, Inc.(a)	20,721
840	Walt Disney Co.(a)	91,132
2,181	Warner Bros. Discovery, Inc.(a)	32,322
		258,058
<b>Food &amp; Staples Retailing — 0.4%</b>		
115	BJ's Wholesale Club Holdings, Inc.(a)	8,334
25	Costco Wholesale Corp.	12,778
68	Kroger Co.	3,035
137	SpartanNash Co.	4,340
192	Sprouts Farmers Market, Inc.(a)	6,134
81	Walgreens Boots Alliance, Inc.	2,986
118	Walmart, Inc.	16,977
		54,584
<b>Food Products — 0.6%</b>		
109	Campbell Soup Co.	5,660
174	Conagra Brands, Inc.	6,471
106	Darling Ingredients, Inc.(a)	7,027
89	General Mills, Inc.	6,974
30	Hershey Co.	6,738
177	Hormel Foods Corp.	8,020
77	Ingredion, Inc.	7,916
34	J.M. Smucker Co.	5,195
127	Kellogg Co.	8,710
115	Kraft Heinz Co.	4,661
101	McCormick & Co., Inc.	7,587
215	Mondelez International, Inc., Class A	14,069
		89,028
<b>Gas Utilities — 0.1%</b>		
260	New Jersey Resources Corp.	12,979
89	ONE Gas, Inc.	7,330
		20,309
<b>Health Care Equipment &amp; Supplies — 0.7%</b>		
103	Abbott Laboratories	11,387
10	Align Technology, Inc.(a)	2,697
75	Baxter International, Inc.	3,427
38	Becton Dickinson & Co.	9,584
9	Cooper Cos., Inc.	3,140
51	Edwards Lifesciences Corp.(a)	3,912
24	GE HealthCare Technologies, Inc.(a)	1,668

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2030 Fund – (continued)

Shares	Description	Value (t)
<b>Health Care Equipment &amp; Supplies — continued</b>		
82	Globus Medical, Inc., Class A(a)	\$ 6,191
62	Haemonetics Corp.(a)	5,245
71	Intuitive Surgical, Inc.(a)	17,444
142	LeMaitre Vascular, Inc.	6,700
142	Medtronic PLC	11,884
31	Penumbra, Inc.(a)	7,763
24	Shockwave Medical, Inc.(a)	4,510
58	STAAR Surgical Co.(a)	4,092
18	Stryker Corp.	4,569
9	Teleflex, Inc.	2,191
		<u>106,404</u>
<b>Health Care Providers &amp; Services — 0.8%</b>		
119	Acadia Healthcare Co., Inc.(a)	9,998
39	Centene Corp.(a)	2,973
19	Chemed Corp.	9,598
31	Cigna Corp.	9,817
126	CVS Health Corp.	11,116
9	Elevance Health, Inc.	4,500
75	Encompass Health Corp.	4,684
119	HCA Healthcare, Inc.	30,353
66	Henry Schein, Inc.(a)	5,686
7	Humana, Inc.	3,582
19	Laboratory Corp. of America Holdings	4,790
208	Select Medical Holdings Corp.	6,047
112	Tenet Healthcare Corp.(a)	6,143
32	UnitedHealth Group, Inc.	15,974
		<u>125,261</u>
<b>Health Care Technology — 0.4%</b>		
862	Doximity, Inc., Class A(a)	30,403
150	Veeva Systems, Inc., Class A(a)	25,582
		<u>55,985</u>
<b>Hotels, Restaurants &amp; Leisure — 1.4%</b>		
24	Booking Holdings, Inc.(a)	58,418
2	Chipotle Mexican Grill, Inc.(a)	3,293
93	Hilton Worldwide Holdings, Inc.	13,493
86	Marriott Vacations Worldwide Corp.	13,763
59	McDonald's Corp.	15,777
435	Starbucks Corp.	47,476
194	Travel & Leisure Co.	8,220
437	Yum China Holdings, Inc.	26,924
179	Yum! Brands, Inc.	23,361
		<u>210,725</u>
<b>Household Durables — 0.4%</b>		
38	DR Horton, Inc.	3,750
237	KB Home	9,113
93	Meritage Homes Corp.(a)	10,015
552	PulteGroup, Inc.	31,403
243	Taylor Morrison Home Corp.(a)	8,700
		<u>62,981</u>
<b>Household Products — 0.4%</b>		
162	Church & Dwight Co., Inc.	13,099
71	Colgate-Palmolive Co.	5,292
285	Energizer Holdings, Inc.	10,573
205	Procter & Gamble Co.	29,188
		<u>58,152</u>
<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>		
325	AES Corp.	8,908
<b>Industrial Conglomerates — 0.2%</b>		
109	3M Co.	12,544

Shares	Description	Value (t)
<b>Industrial Conglomerates — continued</b>		
67	General Electric Co.	\$ 5,392
93	Honeywell International, Inc.	19,389
		<u>37,325</u>
<b>Insurance — 1.1%</b>		
27	Allstate Corp.	3,469
254	American International Group, Inc.	16,058
30	Assurant, Inc.	3,978
39	Chubb Ltd.	8,872
136	First American Financial Corp.	8,414
82	Hanover Insurance Group, Inc.	11,035
95	Hartford Financial Services Group, Inc.	7,373
37	Marsh & McLennan Cos., Inc.	6,472
70	Prudential Financial, Inc.	7,346
186	Reinsurance Group of America, Inc.	28,229
118	Selective Insurance Group, Inc.	11,210
69	Travelers Cos., Inc.	13,187
153	Willis Towers Watson PLC	38,891
		<u>164,534</u>
<b>Interactive Media &amp; Services — 2.1%</b>		
672	Alphabet, Inc., Class A(a)	66,421
1,065	Alphabet, Inc., Class C(a)	106,362
696	Meta Platforms, Inc., Class A(a)	103,683
1,053	Pinterest, Inc., Class A(a)	27,683
222	Yelp, Inc.(a)	6,995
		<u>311,144</u>
<b>Internet &amp; Direct Marketing Retail — 1.6%</b>		
213	Alibaba Group Holding Ltd., Sponsored ADR(a)	23,473
1,732	Amazon.com, Inc.(a)	178,621
624	eBay, Inc.	30,888
64	Etsy, Inc.(a)	8,805
		<u>241,787</u>
<b>IT Services — 1.9%</b>		
47	Accenture PLC, Class A	13,115
21	Automatic Data Processing, Inc.	4,742
272	Block, Inc.(a)	22,228
135	Cognizant Technology Solutions Corp., Class A	9,011
54	Concentrix Corp.	7,658
300	Fiserv, Inc.(a)	32,004
25	Gartner, Inc.(a)	8,453
150	Global Payments, Inc.	16,908
38	International Business Machines Corp.	5,120
20	Jack Henry & Associates, Inc.	3,602
21	Mastercard, Inc., Class A	7,782
24	Paychex, Inc.	2,781
399	PayPal Holdings, Inc.(a)	32,514
427	Shopify, Inc., Class A(a)	21,038
13	VeriSign, Inc.(a)	2,835
365	Visa, Inc., Class A	84,027
40	WEX, Inc.(a)	7,399
		<u>281,217</u>
<b>Leisure Products — 0.1%</b>		
413	Mattel, Inc.(a)	8,450
148	YETI Holdings, Inc.(a)	6,624
		<u>15,074</u>
<b>Life Sciences Tools &amp; Services — 0.3%</b>		
29	Agilent Technologies, Inc.	4,411
150	Illumina, Inc.(a)	32,130
44	Repligen Corp.(a)	8,153
10	Thermo Fisher Scientific, Inc.	5,703
		<u>50,397</u>

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2030 Fund – (continued)

Shares	Description	Value (t)
<b>Machinery — 1.1%</b>		
60	AGCO Corp.	\$ 8,288
20	Caterpillar, Inc.	5,046
26	Chart Industries, Inc.(a)	3,483
40	Cummins, Inc.	9,982
34	Deere & Co.	14,376
55	Dover Corp.	8,351
84	Fortive Corp.	5,714
221	Graco, Inc.	15,099
18	Illinois Tool Works, Inc.	4,249
132	ITT, Inc.	12,090
104	Oshkosh Corp.	10,481
159	PACCAR, Inc.	17,380
114	Parker-Hannifin Corp.	37,164
131	Terex Corp.	6,677
115	Toro Co.	12,825
		<u>171,205</u>
<b>Media — 0.7%</b>		
7	Cable One, Inc.	5,529
39	Charter Communications, Inc., Class A(a)	14,988
879	Comcast Corp., Class A	34,589
361	Interpublic Group of Cos., Inc.	13,162
197	Liberty Broadband Corp., Class C(a)	17,687
143	New York Times Co., Class A	4,982
126	Omnicom Group, Inc.	10,835
165	Paramount Global, Class B	3,821
		<u>105,593</u>
<b>Metals &amp; Mining — 0.3%</b>		
144	Alcoa Corp.	7,523
253	Cleveland-Cliffs, Inc.(a)	5,402
130	Commercial Metals Co.	7,055
54	Newmont Corp.	2,858
41	Reliance Steel & Aluminum Co.	9,325
107	Steel Dynamics, Inc.	12,908
		<u>45,071</u>
<b>Multi-Utilities — 0.1%</b>		
96	Consolidated Edison, Inc.	9,150
39	DTE Energy Co.	4,538
25	WEC Energy Group, Inc.	2,350
		<u>16,038</u>
<b>Multiline Retail — 0.1%</b>		
287	Macy's, Inc.	6,782
48	Target Corp.	8,263
		<u>15,045</u>
<b>Oil, Gas &amp; Consumable Fuels — 1.3%</b>		
655	Antero Midstream Corp.	7,140
175	Antero Resources Corp.(a)	5,047
701	APA Corp.	31,075
66	Chevron Corp.	11,485
430	CNX Resources Corp.(a)	7,194
203	ConocoPhillips	24,740
293	EOG Resources, Inc.	38,749
122	Exxon Mobil Corp.	14,153
131	HF Sinclair Corp.	7,454
479	Kinder Morgan, Inc.	8,766
88	ONEOK, Inc.	6,026
69	Phillips 66	6,919
15	Pioneer Natural Resources Co.	3,455
229	Range Resources Corp.	5,730
866	Southwestern Energy Co.(a)	4,780
35	Valero Energy Corp.	4,901

Shares	Description	Value (t)
<b>Oil, Gas &amp; Consumable Fuels — continued</b>		
177	Williams Cos., Inc.	\$ 5,706
		<u>193,320</u>
<b>Personal Products — 0.0%</b>		
15	Estee Lauder Cos., Inc., Class A	4,156
<b>Pharmaceuticals — 1.1%</b>		
133	Bristol-Myers Squibb Co.	9,662
25	Eli Lilly & Co.	8,604
57	Jazz Pharmaceuticals PLC(a)	8,930
176	Johnson & Johnson	28,762
138	Merck & Co., Inc.	14,823
318	Novartis AG, Sponsored ADR	28,817
167	Novo Nordisk AS, Sponsored ADR	23,176
129	Perrigo Co. PLC	4,827
231	Pfizer, Inc.	10,201
496	Roche Holding AG, Sponsored ADR	19,418
79	Zoetis, Inc.	13,074
		<u>170,294</u>
<b>Professional Services — 0.3%</b>		
114	Equifax, Inc.	25,331
80	Exponent, Inc.	8,203
107	Korn Ferry	5,777
46	Leidos Holdings, Inc.	4,547
64	ManpowerGroup, Inc.	5,578
		<u>49,436</u>
<b>Real Estate Management &amp; Development — 0.3%</b>		
495	CBRE Group, Inc., Class A(a)	42,327
54	Jones Lang LaSalle, Inc.(a)	9,983
		<u>52,310</u>
<b>REITs – Apartments — 0.1%</b>		
33	AvalonBay Communities, Inc.	5,855
49	Camden Property Trust	6,037
124	Equity Residential	7,893
		<u>19,785</u>
<b>REITs – Diversified — 0.2%</b>		
460	American Assets Trust, Inc.	13,092
15	American Tower Corp.	3,351
31	Crown Castle, Inc.	4,591
6	Equinix, Inc.	4,429
145	VICI Properties, Inc.	4,956
87	Weyerhaeuser Co.	2,995
		<u>33,414</u>
<b>REITs – Health Care — 0.1%</b>		
546	Physicians Realty Trust	8,659
48	Ventas, Inc.	2,487
21	Welltower, Inc.	1,576
		<u>12,722</u>
<b>REITs – Hotels — 0.0%</b>		
146	Host Hotels & Resorts, Inc.	2,752
<b>REITs – Mortgage — 0.0%</b>		
377	KKR Real Estate Finance Trust, Inc.	6,006
<b>REITs – Office Property — 0.4%</b>		
961	Brandywine Realty Trust	6,304
471	Corporate Office Properties Trust	13,221
327	Douglas Emmett, Inc.	5,477
436	Easterly Government Properties, Inc.	7,080
518	Highwoods Properties, Inc.	15,732
145	Kilroy Realty Corp.	5,951
		<u>53,765</u>

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2030 Fund – (continued)

Shares	Description	Value (t)
<b>REITs – Regional Malls — 0.0%</b>		
26	Simon Property Group, Inc.	\$ 3,340
<b>REITs – Shopping Centers — 0.1%</b>		
778	Brixmor Property Group, Inc.	18,306
<b>REITs – Single Tenant — 0.1%</b>		
265	National Retail Properties, Inc.	12,548
<b>REITs – Warehouse/Industrials — 0.1%</b>		
58	Prologis, Inc.	7,498
<b>Road &amp; Rail — 0.4%</b>		
292	CSX Corp.	9,029
22	J.B. Hunt Transport Services, Inc.	4,159
42	Norfolk Southern Corp.	10,324
56	Ryder System, Inc.	5,287
28	Saia, Inc.(a)	7,638
494	Uber Technologies, Inc.(a)	15,279
28	Union Pacific Corp.	5,717
		57,433
<b>Semiconductors &amp; Semiconductor Equipment — 1.6%</b>		
135	Advanced Micro Devices, Inc.(a)	10,145
79	Analog Devices, Inc.	13,546
18	Broadcom, Inc.	10,530
81	Cirrus Logic, Inc.(a)	7,322
362	Intel Corp.	10,230
144	Lattice Semiconductor Corp.(a)	10,914
64	Micron Technology, Inc.	3,859
480	NVIDIA Corp.	93,778
44	Qorvo, Inc.(a)	4,781
280	QUALCOMM, Inc.	37,299
56	Silicon Laboratories, Inc.(a)	8,787
75	Synaptics, Inc.(a)	9,377
80	Texas Instruments, Inc.	14,177
46	Universal Display Corp.	6,096
81	Wolfsped, Inc.(a)	6,238
		247,079
<b>Software — 3.8%</b>		
103	Adobe, Inc.(a)	38,145
43	ANSYS, Inc.(a)	11,453
24	Aspen Technology, Inc.(a)	4,770
267	Autodesk, Inc.(a)	57,448
23	Cadence Design Systems, Inc.(a)	4,205
33	Ceridian HCM Holding, Inc.(a)	2,385
225	Dynatrace, Inc.(a)	8,647
14	Fair Isaac Corp.(a)	9,323
152	Gen Digital, Inc.	3,498
24	Intuit, Inc.	10,144
559	Microsoft Corp.	138,526
1,194	Oracle Corp.	105,621
43	Paylocity Holding Corp.(a)	8,956
57	Qualys, Inc.(a)	6,576
23	Roper Technologies, Inc.	9,815
495	Salesforce, Inc.(a)	83,145
52	SPS Commerce, Inc.(a)	7,076
14	Synopsys, Inc.(a)	4,953
14	Tyler Technologies, Inc.(a)	4,519
336	Workday, Inc., Class A(a)	60,961
		580,166
<b>Specialty Retail — 0.5%</b>		
26	Asbury Automotive Group, Inc.(a)	5,720
17	Best Buy Co., Inc.	1,508
86	Boot Barn Holdings, Inc.(a)	7,180
56	Dick's Sporting Goods, Inc.	7,323

Shares	Description	Value (t)
<b>Specialty Retail — continued</b>		
53	Five Below, Inc.(a)	\$ 10,448
61	Home Depot, Inc.	19,774
25	Lithia Motors, Inc.	6,580
19	Ross Stores, Inc.	2,246
120	TJX Cos., Inc.	9,823
55	Williams-Sonoma, Inc.	7,422
		78,024
<b>Technology Hardware, Storage &amp; Peripherals — 0.4%</b>		
421	Apple, Inc.	60,746
177	Hewlett Packard Enterprise Co.	2,855
99	HP, Inc.	2,885
		66,486
<b>Textiles, Apparel &amp; Luxury Goods — 0.5%</b>		
49	Crocs, Inc.(a)	5,967
26	Deckers Outdoor Corp.(a)	11,114
132	NIKE, Inc., Class B	16,808
105	PVH Corp.	9,439
1,628	Under Armour, Inc., Class A(a)	20,171
743	Under Armour, Inc., Class C(a)	8,099
		71,598
<b>Thriffs &amp; Mortgage Finance — 0.1%</b>		
906	MGIC Investment Corp.	12,793
<b>Trading Companies &amp; Distributors — 0.0%</b>		
54	GATX Corp.	6,180
<b>Water Utilities — 0.1%</b>		
84	American States Water Co.	7,910
33	American Water Works Co., Inc.	5,164
178	Essential Utilities, Inc.	8,318
		21,392
	Total Common Stocks (Identified Cost \$6,235,668)	6,375,593

**Principal Amount**

**Bonds and Notes — 16.3%**

<b>Automotive — 0.3%</b>		
\$ 24,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	23,304
10,000	Lear Corp., 4.250%, 5/15/2029	9,401
17,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	14,823
		47,528
<b>Banking — 2.6%</b>		
22,000	American Express Co., 3.700%, 8/03/2023	21,874
26,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	24,800
23,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	22,690
13,000	Bank of Nova Scotia, 3.400%, 2/11/2024	12,809
29,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	25,920
23,000	Citigroup, Inc., 4.600%, 3/09/2026	22,866
24,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	23,454
25,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	24,460
28,000	KeyCorp, MTN, 2.550%, 10/01/2029	24,370
11,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	10,344
12,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	11,694
16,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	14,276

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2030 Fund – (continued)

Principal Amount	Description	Value (t)
<b>Banking — continued</b>		
\$ 29,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	\$ 27,251
25,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	25,041
14,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	13,555
16,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	15,626
18,000	State Street Corp., 2.400%, 1/24/2030	15,848
16,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	13,418
27,000	Truist Bank, 3.200%, 4/01/2024	26,557
24,000	Westpac Banking Corp., 2.350%, 2/19/2025	22,976
		399,829
<b>Brokerage — 0.3%</b>		
29,000	BlackRock, Inc., 2.400%, 4/30/2030	25,486
31,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	22,373
		47,859
<b>Building Materials — 0.3%</b>		
15,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	13,604
26,000	Owens Corning, 3.950%, 8/15/2029	24,652
		38,256
<b>Chemicals — 0.0%</b>		
6,000	LYB International Finance BV, 5.250%, 7/15/2043	5,608
<b>Diversified Manufacturing — 0.3%</b>		
30,000	3M Co., 3.050%, 4/15/2030	27,016
13,000	Emerson Electric Co., 2.000%, 12/21/2028	11,437
		38,453
<b>Electric — 0.9%</b>		
25,000	Duke Energy Corp., 3.750%, 4/15/2024	24,668
31,000	Entergy Corp., 0.900%, 9/15/2025	27,855
16,000	Exelon Corp., 4.050%, 4/15/2030	15,406
27,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	22,877
11,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	10,259
5,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	4,250
33,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	31,995
		137,310
<b>Environmental — 0.1%</b>		
16,000	Republic Services, Inc., 1.450%, 2/15/2031	12,807
12,000	Waste Management, Inc., 2.950%, 6/01/2041	9,469
		22,276
<b>Finance Companies — 0.2%</b>		
16,000	Ares Capital Corp., 3.250%, 7/15/2025	15,063
16,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	14,216
		29,279
<b>Food &amp; Beverage — 0.6%</b>		
29,000	Coca-Cola Co., 1.450%, 6/01/2027	26,152
25,000	General Mills, Inc., 4.000%, 4/17/2025	24,614
13,000	Mondelez International, Inc., 2.750%, 4/13/2030	11,576
28,000	PepsiCo, Inc., 2.750%, 3/19/2030	25,450
		87,792
<b>Government Owned – No Guarantee — 0.4%</b>		
18,000	Equinor ASA, 3.625%, 4/06/2040	15,742
44,000	Federal National Mortgage Association, 6.625%, 11/15/2030	52,845
		68,587
<b>Health Insurance — 0.3%</b>		
26,000	Elevance Health, Inc., 4.101%, 3/01/2028	25,520

Principal Amount	Description	Value (t)
<b>Health Insurance — continued</b>		
\$ 22,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	\$ 24,404
		49,924
<b>Healthcare — 0.5%</b>		
10,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	9,804
24,000	Cigna Corp., 3.750%, 7/15/2023	23,868
8,000	CVS Health Corp., 4.300%, 3/25/2028	7,865
12,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	11,521
12,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	11,485
17,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	15,160
		79,703
<b>Integrated Energy — 0.3%</b>		
27,000	Exxon Mobil Corp., 2.992%, 3/19/2025	26,251
18,000	Shell International Finance BV, 6.375%, 12/15/2038	20,983
		47,234
<b>Life Insurance — 0.2%</b>		
6,000	Athene Holding Ltd., 6.150%, 4/03/2030	6,190
19,000	Manulife Financial Corp., 3.703%, 3/16/2032	17,570
		23,760
<b>Mortgage Related — 3.7%</b>		
108,423	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(b)	95,018
63,587	Federal Home Loan Mortgage Corp., 3.000%, with various maturities from 2049 to 2052(b)	57,823
63,222	Federal Home Loan Mortgage Corp., 3.500%, 5/01/2052	59,344
5,806	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	5,607
89,513	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2051(b)	75,464
80,434	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2051(b)	70,727
120,814	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(b)	110,255
59,825	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(b)	56,256
26,808	Federal National Mortgage Association, 4.000%, with various maturities from 2049 to 2052(b)	25,909
2,409	Federal National Mortgage Association, 4.500%, with various maturities from 2048 to 2049(b)	2,421
		558,824
<b>Natural Gas — 0.2%</b>		
32,000	NiSource, Inc., 0.950%, 8/15/2025	29,164
<b>Pharmaceuticals — 0.4%</b>		
25,000	AbbVie, Inc., 3.600%, 5/14/2025	24,367
15,000	Biogen, Inc., 2.250%, 5/01/2030	12,718
16,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	15,249
13,000	Viartis, Inc., 3.850%, 6/22/2040	9,489
		61,823
<b>Property &amp; Casualty Insurance — 0.0%</b>		
8,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	7,045
<b>Railroads — 0.2%</b>		
29,000	CSX Corp., 2.600%, 11/01/2026	27,117
<b>REITs – Apartments — 0.1%</b>		
14,000	Essex Portfolio LP, 3.000%, 1/15/2030	12,228
<b>REITs – Health Care — 0.1%</b>		
14,000	Welltower OP LLC, 2.800%, 6/01/2031	11,672

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2030 Fund – (continued)

Principal Amount	Description	Value (t)
<b>REITs – Office Property — 0.4%</b>		
\$ 26,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	\$ 25,383
12,000	Boston Properties LP, 2.750%, 10/01/2026	11,033
32,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	25,148
		61,564
<b>REITs – Single Tenant — 0.1%</b>		
10,000	Realty Income Corp., 3.400%, 1/15/2028	9,516
8,000	Spirit Realty LP, 2.700%, 2/15/2032	6,198
		15,714
<b>REITs – Warehouse/Industrials — 0.1%</b>		
16,000	Prologis LP, 1.250%, 10/15/2030	12,640
<b>Restaurants — 0.2%</b>		
30,000	Starbucks Corp., 2.250%, 3/12/2030	25,892
<b>Retailers — 0.3%</b>		
11,000	Amazon.com, Inc., 3.875%, 8/22/2037	10,226
35,000	TJX Cos., Inc., 1.150%, 5/15/2028	30,167
		40,393
<b>Technology — 0.9%</b>		
27,000	Apple, Inc., 2.500%, 2/09/2025	26,054
2,000	Broadcom, Inc., 3.137%, 11/15/2035, 144A	1,553
14,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	12,850
16,000	Intel Corp., 2.450%, 11/15/2029	14,063
23,000	International Business Machines Corp., 4.000%, 6/20/2042	20,048
15,000	NVIDIA Corp., 2.850%, 4/01/2030	13,634
24,000	Oracle Corp., 2.950%, 5/15/2025	23,055
32,000	QUALCOMM, Inc., 1.650%, 5/20/2032	25,767
		137,024
<b>Treasuries — 1.8%</b>		
44,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	25,855
27,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	21,537
21,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	16,866
48,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	41,323
46,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	40,500
35,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	30,825
43,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	38,013
65,000	U.S. Treasury Notes, 0.375%, 11/30/2025	58,906
		273,825
<b>Utility Other — 0.1%</b>		
17,000	Essential Utilities, Inc., 4.276%, 5/01/2049	14,696
<b>Wireless — 0.2%</b>		
23,000	Vodafone Group PLC, 6.150%, 2/27/2037	24,733
<b>Wirelines — 0.2%</b>		
14,000	AT&T, Inc., 3.650%, 6/01/2051	10,771
23,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 5.706%, 5/15/2025(c)	23,309
		34,080
	Total Bonds and Notes (Identified Cost \$2,707,675)	2,471,832
<b>Shares</b>		
<b>Exchange-Traded Funds — 5.6%</b>		
11,893	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$867,969)	853,323

Shares	Description	Value (t)
<b>Mutual Funds — 9.1%</b>		
37,364	WCM Focused Emerging Markets Fund, Institutional Class	\$ 522,727
39,939	WCM Focused International Growth Fund, Institutional Class	856,691
	Total Mutual Funds (Identified Cost \$1,506,529)	1,379,418
<b>Affiliated Mutual Funds — 24.4%</b>		
75,963	Loomis Sayles Inflation Protected Securities Fund, Class N	748,991
84,239	Loomis Sayles Limited Term Government and Agency Fund, Class N	908,094
144,199	Mirova Global Green Bond Fund, Class N	1,193,966
74,361	Mirova International Sustainable Equity Fund, Class N	856,643
	Total Affiliated Mutual Funds (Identified Cost \$4,105,179)	3,707,694
<b>Principal Amount</b>		
<b>Short-Term Investments — 2.9%</b>		
\$432,321	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/2023 at 1.800% to be repurchased at \$432,343 on 2/01/2023 collateralized by \$451,300 U.S. Treasury Note, 3.000% due 6/30/2024 valued at \$441,322 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$432,321)	432,321
	Total Investments — 100.3% (Identified Cost \$15,855,341)	15,220,181
	Other assets less liabilities — (0.3)%	(51,207)
	Net Assets — 100.0%	\$ 15,168,974
(t)	See Note 2 of Notes to Financial Statements.	
(a)	Non-income producing security.	
(b)	The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.	
(c)	Variable rate security. Rate as of January 31, 2023 is disclosed.	
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 January 31, 2023, the value of Rule 144A holdings amounted to \$24,747 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	
GMTN	Global Medium Term Note	
LIBOR	London Interbank Offered Rate	
MTN	Medium Term Note	
REITs	Real Estate Investment Trusts	

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2030 Fund – (continued)

Asset Allocation Summary at January 31, 2023

Equity	62.3%
Fixed Income	35.1
Short-Term Investments	<u>2.9</u>
Total Investments	100.3
Other assets less liabilities	<u>(0.3)</u>
Net Assets	<u><u>100.0%</u></u>

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2035 Fund

Shares	Description	Value (t)
<b>Common Stocks — 48.1% of Net Assets</b>		
<b>Aerospace &amp; Defense — 1.1%</b>		
261	AAR Corp.(a)	\$ 13,426
57	Axon Enterprise, Inc.(a)	11,140
561	Boeing Co.(a)	119,493
41	L3Harris Technologies, Inc.	8,808
36	Lockheed Martin Corp.	16,677
74	Moog, Inc., Class A	7,054
133	Raytheon Technologies Corp.	13,280
		189,878
<b>Air Freight &amp; Logistics — 0.4%</b>		
348	Expeditors International of Washington, Inc.	37,636
28	FedEx Corp.	5,428
215	GXO Logistics, Inc.(a)	11,251
88	United Parcel Service, Inc., Class B	16,300
		70,615
<b>Airlines — 0.2%</b>		
275	Alaska Air Group, Inc.(a)	14,119
251	Delta Air Lines, Inc.(a)	9,814
741	JetBlue Airways Corp.(a)	5,928
		29,861
<b>Auto Components — 0.5%</b>		
42	Aptiv PLC(a)	4,750
806	BorgWarner, Inc.	38,108
561	Dana, Inc.	10,176
310	Magna International, Inc.	20,131
101	Mobileye Global, Inc., Class A(a)	3,899
75	Visteon Corp.(a)	11,725
		88,789
<b>Automobiles — 0.9%</b>		
1,418	General Motors Co.	55,756
466	Tesla, Inc.(a)	80,720
70	Thor Industries, Inc.	6,673
		143,149
<b>Banks — 2.6%</b>		
340	Ameris Bancorp	16,034
1,585	Bank of America Corp.	56,236
1,121	Citigroup, Inc.	58,539
138	Citizens Financial Group, Inc.	5,978
243	East West Bancorp, Inc.	19,080
615	First Financial Bancorp	15,578
56	First Republic Bank	7,889
1,833	FNB Corp.	26,157
1,279	Fulton Financial Corp.	21,398
582	Huntington Bancshares, Inc.	8,829
345	International Bancshares Corp.	16,170
296	JPMorgan Chase & Co.	41,428
213	KeyCorp	4,088
115	PNC Financial Services Group, Inc.	19,024
167	Regions Financial Corp.	3,931
14	SVB Financial Group(a)	4,234
398	Truist Financial Corp.	19,657
533	Trustmark Corp.	15,521
179	U.S. Bancorp	8,914
324	Webster Financial Corp.	17,059
1,235	Wells Fargo & Co.	57,885
		443,629
<b>Beverages — 0.8%</b>		
63	Boston Beer Co., Inc., Class A(a)	24,482
217	Coca-Cola Co.	13,307

Shares	Description	Value (t)
<b>Beverages — continued</b>		
185	Keurig Dr Pepper, Inc.	\$ 6,527
829	Monster Beverage Corp.(a)	86,282
41	PepsiCo, Inc.	7,012
		137,610
<b>Biotechnology — 1.3%</b>		
70	AbbVie, Inc.	10,342
293	Alnylam Pharmaceuticals, Inc.(a)	66,335
25	Amgen, Inc.	6,310
26	Biogen, Inc.(a)	7,563
85	BioMarin Pharmaceutical, Inc.(a)	9,805
331	CRISPR Therapeutics AG(a)	16,888
107	Gilead Sciences, Inc.	8,982
156	Halozyme Therapeutics, Inc.(a)	8,076
75	Incyte Corp.(a)	6,386
97	Neurocrine Biosciences, Inc.(a)	10,760
74	Regeneron Pharmaceuticals, Inc.(a)	56,127
26	United Therapeutics Corp.(a)	6,842
12	Vertex Pharmaceuticals, Inc.(a)	3,877
		218,293
<b>Building Products — 0.7%</b>		
151	Builders FirstSource, Inc.(a)	12,035
56	Carlisle Cos., Inc.	14,048
103	Carrier Global Corp.	4,690
391	Fortune Brands Innovations, Inc.	25,223
43	Lennox International, Inc.	11,207
567	Masco Corp.	30,164
647	MasterBrand, Inc.(a)	5,952
129	Owens Corning	12,468
97	Trex Co., Inc.(a)	5,114
		120,901
<b>Capital Markets — 2.9%</b>		
786	Bank of New York Mellon Corp.	39,748
11	BlackRock, Inc.	8,351
42	Cboe Global Markets, Inc.	5,161
477	Charles Schwab Corp.	36,929
71	CME Group, Inc.	12,543
81	FactSet Research Systems, Inc.	34,258
144	Goldman Sachs Group, Inc.	52,677
477	Intercontinental Exchange, Inc.	51,301
247	Janus Henderson Group PLC	6,402
1,194	KKR & Co., Inc.	66,637
15	MarketAxess Holdings, Inc.	5,458
25	Moody's Corp.	8,069
97	Morgan Stanley	9,441
67	MSCI, Inc.	35,615
31	Northern Trust Corp.	3,006
49	S&P Global, Inc.	18,372
505	SEI Investments Co.	31,527
576	State Street Corp.	52,606
30	T. Rowe Price Group, Inc.	3,494
54	Virtus Investment Partners, Inc.	11,604
		493,199
<b>Chemicals — 0.5%</b>		
14	Air Products & Chemicals, Inc.	4,487
47	DuPont de Nemours, Inc.	3,476
30	Ecolab, Inc.	4,645
151	HB Fuller Co.	10,434
107	Innospec, Inc.	12,093
56	Linde PLC	18,533
175	Livent Corp.(a)	4,536
114	Minerals Technologies, Inc.	7,917

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2035 Fund – (continued)

Shares	Description	Value (t)
<b>Chemicals — continued</b>		
20	Sherwin-Williams Co.	\$ 4,732
74	Stepan Co.	8,128
		<u>78,981</u>
<b>Commercial Services &amp; Supplies — 0.1%</b>		
77	MSA Safety, Inc.	10,502
27	Waste Management, Inc.	4,178
		<u>14,680</u>
<b>Communications Equipment — 0.1%</b>		
183	Ciena Corp.(a)	9,520
55	F5, Inc.(a)	8,121
91	Lumentum Holdings, Inc.(a)	5,476
		<u>23,117</u>
<b>Construction &amp; Engineering — 0.2%</b>		
300	AECOM	26,181
<b>Construction Materials — 0.2%</b>		
31	Martin Marietta Materials, Inc.	11,149
73	Vulcan Materials Co.	13,383
		<u>24,532</u>
<b>Consumer Finance — 0.9%</b>		
1,656	Ally Financial, Inc.	53,803
263	American Express Co.	46,007
460	Capital One Financial Corp.	54,740
100	Synchrony Financial	3,673
		<u>158,223</u>
<b>Containers &amp; Packaging — 0.1%</b>		
33	Ball Corp.	1,922
249	Sonoco Products Co.	15,216
		<u>17,138</u>
<b>Distributors — 0.0%</b>		
38	Genuine Parts Co.	6,377
<b>Diversified Consumer Services — 0.1%</b>		
91	Grand Canyon Education, Inc.(a)	10,607
187	Service Corp. International	13,866
		<u>24,473</u>
<b>Diversified Telecommunication Services — 0.5%</b>		
1,199	AT&T, Inc.	24,424
422	Frontier Communications Parent, Inc.(a)	12,495
199	Iridium Communications, Inc.(a)	11,908
219	Lumen Technologies, Inc.	1,150
881	Verizon Communications, Inc.	36,623
		<u>86,600</u>
<b>Electric Utilities — 0.4%</b>		
189	American Electric Power Co., Inc.	17,758
237	Eversource Energy	19,512
127	Exelon Corp.	5,358
161	FirstEnergy Corp.	6,593
102	IDACORP, Inc.	10,793
		<u>60,014</u>
<b>Electrical Equipment — 0.4%</b>		
106	Eaton Corp. PLC	17,194
143	Emerson Electric Co.	12,901
70	Hubbell, Inc.	16,024
84	Regal Rexnord Corp.	11,693
25	Rockwell Automation, Inc.	7,051
196	Sunrun, Inc.(a)	5,151
		<u>70,014</u>

Shares	Description	Value (t)
<b>Electronic Equipment, Instruments &amp; Components — 0.6%</b>		
148	Advanced Energy Industries, Inc.	\$ 13,725
67	Amphenol Corp., Class A	5,345
313	Avnet, Inc.	14,360
197	Cognex Corp.	10,784
60	Corning, Inc.	2,077
38	Keysight Technologies, Inc.(a)	6,815
39	Littelfuse, Inc.	10,011
259	TE Connectivity Ltd.	32,932
15	Teledyne Technologies, Inc.(a)	6,364
14	Zebra Technologies Corp., Class A(a)	4,426
		<u>106,839</u>
<b>Energy Equipment &amp; Services — 0.2%</b>		
160	Baker Hughes Co.	5,078
335	ChampionX Corp.	11,062
431	NOV, Inc.	10,534
106	Schlumberger Ltd.	6,040
		<u>32,714</u>
<b>Entertainment — 1.9%</b>		
213	Activision Blizzard, Inc.	16,310
68	Electronic Arts, Inc.	8,750
334	Netflix, Inc.(a)	118,189
231	Take-Two Interactive Software, Inc.(a)	26,156
1,064	Walt Disney Co.(a)	115,433
2,756	Warner Bros. Discovery, Inc.(a)	40,844
		<u>325,682</u>
<b>Food &amp; Staples Retailing — 0.4%</b>		
152	BJ's Wholesale Club Holdings, Inc.(a)	11,015
31	Costco Wholesale Corp.	15,845
80	Kroger Co.	3,570
187	SpartanNash Co.	5,924
231	Sprouts Farmers Market, Inc.(a)	7,381
102	Walgreens Boots Alliance, Inc.	3,760
155	Walmart, Inc.	22,300
		<u>69,795</u>
<b>Food Products — 0.7%</b>		
143	Campbell Soup Co.	7,426
228	Conagra Brands, Inc.	8,479
140	Darling Ingredients, Inc.(a)	9,281
116	General Mills, Inc.	9,090
39	Hershey Co.	8,759
232	Hormel Foods Corp.	10,512
102	Ingredion, Inc.	10,485
41	J.M. Smucker Co.	6,265
162	Kellogg Co.	11,110
141	Kraft Heinz Co.	5,715
130	McCormick & Co., Inc.	9,766
282	Mondelez International, Inc., Class A	18,454
		<u>115,342</u>
<b>Gas Utilities — 0.2%</b>		
341	New Jersey Resources Corp.	17,023
117	ONE Gas, Inc.	9,636
		<u>26,659</u>
<b>Health Care Equipment &amp; Supplies — 0.8%</b>		
134	Abbott Laboratories	14,814
13	Align Technology, Inc.(a)	3,507
85	Baxter International, Inc.	3,884
51	Becton Dickinson & Co.	12,863
12	Cooper Cos., Inc.	4,187
58	Edwards Lifesciences Corp.(a)	4,449

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2035 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Health Care Equipment &amp; Supplies — continued</b>			<b>Industrial Conglomerates — 0.3%</b>		
27	GE HealthCare Technologies, Inc.(a)	\$ 1,877	142	3M Co.	\$ 16,341
96	Globus Medical, Inc., Class A(a)	7,248	89	General Electric Co.	7,163
73	Haemonetics Corp.(a)	6,176	121	Honeywell International, Inc.	25,226
90	Intuitive Surgical, Inc.(a)	22,112			48,730
190	LeMaitre Vascular, Inc.	8,964	<b>Insurance — 1.3%</b>		
180	Medtronic PLC	15,064	34	Allstate Corp.	4,368
40	Penumbra, Inc.(a)	10,016	321	American International Group, Inc.	20,293
28	Shockwave Medical, Inc.(a)	5,262	39	Assurant, Inc.	5,171
68	STAAR Surgical Co.(a)	4,797	50	Chubb Ltd.	11,374
24	Stryker Corp.	6,092	179	First American Financial Corp.	11,075
10	Teleflex, Inc.	2,434	108	Hanover Insurance Group, Inc.	14,535
		133,746	125	Hartford Financial Services Group, Inc.	9,701
<b>Health Care Providers &amp; Services — 0.9%</b>			49	Marsh & McLennan Cos., Inc.	8,570
156	Acadia Healthcare Co., Inc.(a)	13,107	89	Prudential Financial, Inc.	9,340
45	Centene Corp.(a)	3,431	240	Reinsurance Group of America, Inc.	36,425
25	Chemed Corp.	12,628	155	Selective Insurance Group, Inc.	14,725
39	Cigna Corp.	12,350	91	Travelers Cos., Inc.	17,392
157	CVS Health Corp.	13,851	193	Willis Towers Watson PLC	49,059
11	Elevance Health, Inc.	5,500			212,028
87	Encompass Health Corp.	5,433	<b>Interactive Media &amp; Services — 2.3%</b>		
151	HCA Healthcare, Inc.	38,516	761	Alphabet, Inc., Class A(a)	75,217
79	Henry Schein, Inc.(a)	6,806	1,435	Alphabet, Inc., Class C(a)	143,313
9	Humana, Inc.	4,605	874	Meta Platforms, Inc., Class A(a)	130,200
23	Laboratory Corp. of America Holdings	5,799	1,333	Pinterest, Inc., Class A(a)	35,045
244	Select Medical Holdings Corp.	7,093	260	Yelp, Inc.(a)	8,193
131	Tenet Healthcare Corp.(a)	7,185			391,968
42	UnitedHealth Group, Inc.	20,966	<b>Internet &amp; Direct Marketing Retail — 1.8%</b>		
		157,270	266	Alibaba Group Holding Ltd., Sponsored ADR(a)	29,313
<b>Health Care Technology — 0.4%</b>			2,186	Amazon.com, Inc.(a)	225,442
1,076	Doximity, Inc., Class A(a)	37,950	799	eBay, Inc.	39,551
187	Veeva Systems, Inc., Class A(a)	31,893	81	Etsy, Inc.(a)	11,144
		69,843			305,450
<b>Hotels, Restaurants &amp; Leisure — 1.6%</b>			<b>IT Services — 2.1%</b>		
32	Booking Holdings, Inc.(a)	77,891	60	Accenture PLC, Class A	16,743
3	Chipotle Mexican Grill, Inc.(a)	4,939	25	Automatic Data Processing, Inc.	5,645
118	Hilton Worldwide Holdings, Inc.	17,121	339	Block, Inc.(a)	27,703
113	Marriott Vacations Worldwide Corp.	18,085	164	Cognizant Technology Solutions Corp., Class A	10,947
77	McDonald's Corp.	20,590	71	Concentrix Corp.	10,069
548	Starbucks Corp.	59,809	384	Fiserv, Inc.(a)	40,965
254	Travel & Leisure Co.	10,762	31	Gartner, Inc.(a)	10,482
545	Yum China Holdings, Inc.	33,577	191	Global Payments, Inc.	21,530
222	Yum! Brands, Inc.	28,973	50	International Business Machines Corp.	6,737
		271,747	25	Jack Henry & Associates, Inc.	4,502
<b>Household Durables — 0.5%</b>			27	Mastercard, Inc., Class A	10,006
48	DR Horton, Inc.	4,737	28	Paychex, Inc.	3,244
311	KB Home	11,958	500	PayPal Holdings, Inc.(a)	40,745
122	Meritage Homes Corp.(a)	13,138	533	Shopify, Inc., Class A(a)	26,261
701	PulteGroup, Inc.	39,880	17	VeriSign, Inc.(a)	3,707
325	Taylor Morrison Home Corp.(a)	11,635	460	Visa, Inc., Class A	105,897
		81,348	53	WEX, Inc.(a)	9,803
<b>Household Products — 0.5%</b>					354,986
212	Church & Dwight Co., Inc.	17,142	<b>Leisure Products — 0.1%</b>		
90	Colgate-Palmolive Co.	6,708	541	Mattel, Inc.(a)	11,069
374	Energizer Holdings, Inc.	13,876	172	YETI Holdings, Inc.(a)	7,699
264	Procter & Gamble Co.	37,588			18,768
		75,314	<b>Life Sciences Tools &amp; Services — 0.4%</b>		
<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>			37	Agilent Technologies, Inc.	5,627
398	AES Corp.	10,909	185	Illumina, Inc.(a)	39,627
			58	Repligen Corp.(a)	10,747

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2035 Fund – (continued)

Shares	Description	Value (t)
<b>Life Sciences Tools &amp; Services — continued</b>		
12	Thermo Fisher Scientific, Inc.	\$ 6,844
		62,845
<b>Machinery — 1.3%</b>		
79	AGCO Corp.	10,912
27	Caterpillar, Inc.	6,812
30	Chart Industries, Inc.(a)	4,019
51	Cummins, Inc.	12,727
42	Deere & Co.	17,759
73	Dover Corp.	11,084
110	Fortive Corp.	7,483
290	Graco, Inc.	19,813
22	Illinois Tool Works, Inc.	5,193
173	ITT, Inc.	15,845
137	Oshkosh Corp.	13,807
201	PACCAR, Inc.	21,971
146	Parker-Hannifin Corp.	47,596
153	Terex Corp.	7,798
151	Toro Co.	16,840
		219,659
<b>Media — 0.8%</b>		
8	Cable One, Inc.	6,319
49	Charter Communications, Inc., Class A(a)	18,831
1,116	Comcast Corp., Class A	43,915
464	Interpublic Group of Cos., Inc.	16,918
250	Liberty Broadband Corp., Class C(a)	22,445
167	New York Times Co., Class A	5,818
158	Omnicom Group, Inc.	13,586
186	Paramount Global, Class B	4,308
		132,140
<b>Metals &amp; Mining — 0.3%</b>		
173	Alcoa Corp.	9,038
296	Cleveland-Cliffs, Inc.(a)	6,320
175	Commercial Metals Co.	9,497
72	Newmont Corp.	3,811
54	Reliance Steel & Aluminum Co.	12,282
141	Steel Dynamics, Inc.	17,010
		57,958
<b>Multi-Utilities — 0.1%</b>		
127	Consolidated Edison, Inc.	12,104
49	DTE Energy Co.	5,702
30	WEC Energy Group, Inc.	2,820
		20,626
<b>Multiline Retail — 0.1%</b>		
335	Macy's, Inc.	7,916
63	Target Corp.	10,845
		18,761
<b>Oil, Gas &amp; Consumable Fuels — 1.5%</b>		
858	Antero Midstream Corp.	9,352
203	Antero Resources Corp.(a)	5,855
891	APA Corp.	39,498
85	Chevron Corp.	14,792
564	CNX Resources Corp.(a)	9,436
258	ConocoPhillips	31,442
371	EOG Resources, Inc.	49,065
157	Exxon Mobil Corp.	18,214
173	HF Sinclair Corp.	9,844
621	Kinder Morgan, Inc.	11,364
115	ONEOK, Inc.	7,875
82	Phillips 66	8,222
19	Pioneer Natural Resources Co.	4,377

Shares	Description	Value (t)
<b>Oil, Gas &amp; Consumable Fuels — continued</b>		
268	Range Resources Corp.	\$ 6,705
1,014	Southwestern Energy Co.(a)	5,597
44	Valero Energy Corp.	6,161
232	Williams Cos., Inc.	7,480
		245,279
<b>Personal Products — 0.0%</b>		
21	Estee Lauder Cos., Inc., Class A	5,819
<b>Pharmaceuticals — 1.3%</b>		
170	Bristol-Myers Squibb Co.	12,351
33	Eli Lilly & Co.	11,357
75	Jazz Pharmaceuticals PLC(a)	11,750
228	Johnson & Johnson	37,260
178	Merck & Co., Inc.	19,119
382	Novartis AG, Sponsored ADR	34,617
208	Novo Nordisk AS, Sponsored ADR	28,866
151	Perrigo Co. PLC	5,650
303	Pfizer, Inc.	13,380
619	Roche Holding AG, Sponsored ADR	24,234
105	Zoetis, Inc.	17,376
		215,960
<b>Professional Services — 0.4%</b>		
145	Equifax, Inc.	32,219
105	Exponent, Inc.	10,766
126	Korn Ferry	6,803
56	Leidos Holdings, Inc.	5,535
75	ManpowerGroup, Inc.	6,537
		61,860
<b>Real Estate Management &amp; Development — 0.4%</b>		
631	CBRE Group, Inc., Class A(a)	53,957
71	Jones Lang LaSalle, Inc.(a)	13,126
		67,083
<b>REITs – Apartments — 0.1%</b>		
43	AvalonBay Communities, Inc.	7,630
59	Camden Property Trust	7,269
149	Equity Residential	9,484
		24,383
<b>REITs – Diversified — 0.3%</b>		
611	American Assets Trust, Inc.	17,389
20	American Tower Corp.	4,468
39	Crown Castle, Inc.	5,776
7	Equinix, Inc.	5,167
182	VICI Properties, Inc.	6,221
98	Weyerhaeuser Co.	3,374
		42,395
<b>REITs – Health Care — 0.1%</b>		
715	Physicians Realty Trust	11,340
53	Ventas, Inc.	2,746
26	Welltower, Inc.	1,951
		16,037
<b>REITs – Hotels — 0.0%</b>		
159	Host Hotels & Resorts, Inc.	2,997
<b>REITs – Mortgage — 0.0%</b>		
441	KKR Real Estate Finance Trust, Inc.	7,025
<b>REITs – Office Property — 0.4%</b>		
1,124	Brandywine Realty Trust	7,374
618	Corporate Office Properties Trust	17,347
383	Douglas Emmett, Inc.	6,415
511	Easterly Government Properties, Inc.	8,299

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2035 Fund – (continued)

Shares	Description	Value (t)
<b>REITs – Office Property — continued</b>		
679	Highwoods Properties, Inc.	\$ 20,621
170	Kilroy Realty Corp.	6,977
		67,033
<b>REITs – Regional Malls — 0.0%</b>		
32	Simon Property Group, Inc.	4,111
<b>REITs – Shopping Centers — 0.1%</b>		
1,020	Brixmor Property Group, Inc.	24,001
<b>REITs – Single Tenant — 0.1%</b>		
347	National Retail Properties, Inc.	16,430
<b>REITs – Warehouse/Industrials — 0.1%</b>		
77	Prologis, Inc.	9,955
<b>Road &amp; Rail — 0.4%</b>		
370	CSX Corp.	11,440
27	J.B. Hunt Transport Services, Inc.	5,104
55	Norfolk Southern Corp.	13,520
75	Ryder System, Inc.	7,081
38	Saia, Inc.(a)	10,366
628	Uber Technologies, Inc.(a)	19,424
34	Union Pacific Corp.	6,942
		73,877
<b>Semiconductors &amp; Semiconductor Equipment — 1.9%</b>		
167	Advanced Micro Devices, Inc.(a)	12,550
102	Analog Devices, Inc.	17,490
23	Broadcom, Inc.	13,455
107	Cirrus Logic, Inc.(a)	9,672
457	Intel Corp.	12,915
191	Lattice Semiconductor Corp.(a)	14,476
77	Micron Technology, Inc.	4,643
604	NVIDIA Corp.	118,003
54	Qorvo, Inc.(a)	5,868
346	QUALCOMM, Inc.	46,091
74	Silicon Laboratories, Inc.(a)	11,611
98	Synaptics, Inc.(a)	12,253
103	Texas Instruments, Inc.	18,253
54	Universal Display Corp.	7,156
95	Wolfspeed, Inc.(a)	7,316
		311,752
<b>Software — 4.4%</b>		
132	Adobe, Inc.(a)	48,885
56	ANSYS, Inc.(a)	14,916
28	Aspen Technology, Inc.(a)	5,565
334	Autodesk, Inc.(a)	71,863
28	Cadence Design Systems, Inc.(a)	5,119
37	Ceridian HCM Holding, Inc.(a)	2,674
296	Dynatrace, Inc.(a)	11,375
18	Fair Isaac Corp.(a)	11,987
179	Gen Digital, Inc.	4,119
29	Intuit, Inc.	12,257
711	Microsoft Corp.	176,193
1,502	Oracle Corp.	132,867
57	Paylocity Holding Corp.(a)	11,873
67	Qualys, Inc.(a)	7,729
30	Roper Technologies, Inc.	12,803
631	Salesforce, Inc.(a)	105,989
61	SPS Commerce, Inc.(a)	8,301
18	Synopsys, Inc.(a)	6,368
18	Tyler Technologies, Inc.(a)	5,810
426	Workday, Inc., Class A(a)	77,289
		733,982

Shares	Description	Value (t)
<b>Specialty Retail — 0.6%</b>		
31	Asbury Automotive Group, Inc.(a)	\$ 6,820
21	Best Buy Co., Inc.	1,863
101	Boot Barn Holdings, Inc.(a)	8,433
67	Dick's Sporting Goods, Inc.	8,761
70	Five Below, Inc.(a)	13,799
78	Home Depot, Inc.	25,285
29	Lithia Motors, Inc.	7,633
22	Ross Stores, Inc.	2,600
148	TJX Cos., Inc.	12,115
65	Williams-Sonoma, Inc.	8,771
		96,080
<b>Technology Hardware, Storage &amp; Peripherals — 0.5%</b>		
538	Apple, Inc.	77,628
222	Hewlett Packard Enterprise Co.	3,581
135	HP, Inc.	3,934
		85,143
<b>Textiles, Apparel &amp; Luxury Goods — 0.6%</b>		
65	Crocs, Inc.(a)	7,915
34	Deckers Outdoor Corp.(a)	14,534
173	NIKE, Inc., Class B	22,028
138	PVH Corp.	12,406
2,033	Under Armour, Inc., Class A(a)	25,189
974	Under Armour, Inc., Class C(a)	10,617
		92,689
<b>Thriffs &amp; Mortgage Finance — 0.1%</b>		
1,202	MGIC Investment Corp.	16,972
<b>Trading Companies &amp; Distributors — 0.0%</b>		
64	GATX Corp.	7,325
<b>Water Utilities — 0.2%</b>		
110	American States Water Co.	10,359
44	American Water Works Co., Inc.	6,885
234	Essential Utilities, Inc.	10,935
		28,179
Total Common Stocks (Identified Cost \$7,855,347)		8,103,748
<b>Principal Amount</b>		
<b>Bonds and Notes — 11.7%</b>		
<b>Automotive — 0.2%</b>		
\$ 18,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	17,478
10,000	Lear Corp., 4.250%, 5/15/2029	9,401
11,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	9,591
		36,470
<b>Banking — 1.8%</b>		
16,000	American Express Co., 3.700%, 8/03/2023	15,908
20,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	19,077
17,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	16,771
8,000	Bank of Nova Scotia, 3.400%, 2/11/2024	7,883
19,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	16,982
19,000	Citigroup, Inc., 4.600%, 3/09/2026	18,889
21,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	20,522
21,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	20,546
22,000	KeyCorp, MTN, 2.550%, 10/01/2029	19,148
7,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	6,582

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2035 Fund – (continued)

Principal Amount	Description	Value (t)
<b>Banking — continued</b>		
\$ 11,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	\$ 10,719
13,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	11,599
20,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	18,794
20,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	20,033
12,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	11,618
11,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	10,743
12,000	State Street Corp., 2.400%, 1/24/2030	10,565
11,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	9,225
19,000	Truist Bank, 3.200%, 4/01/2024	18,689
20,000	Westpac Banking Corp., 2.350%, 2/19/2025	19,147
		303,440
<b>Brokerage — 0.2%</b>		
23,000	BlackRock, Inc., 2.400%, 4/30/2030	20,212
22,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	15,878
		36,090
<b>Building Materials — 0.2%</b>		
11,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	9,977
22,000	Owens Corning, 3.950%, 8/15/2029	20,859
		30,836
<b>Chemicals — 0.0%</b>		
4,000	LYB International Finance BV, 5.250%, 7/15/2043	3,739
<b>Diversified Manufacturing — 0.2%</b>		
22,000	3M Co., 3.050%, 4/15/2030	19,812
8,000	Emerson Electric Co., 2.000%, 12/21/2028	7,038
		26,850
<b>Electric — 0.6%</b>		
21,000	Duke Energy Corp., 3.750%, 4/15/2024	20,722
21,000	Entergy Corp., 0.900%, 9/15/2025	18,869
15,000	Exelon Corp., 4.050%, 4/15/2030	14,443
21,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	17,793
5,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	4,663
5,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	4,250
24,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	23,269
		104,009
<b>Environmental — 0.1%</b>		
10,000	Republic Services, Inc., 1.450%, 2/15/2031	8,004
11,000	Waste Management, Inc., 2.950%, 6/01/2041	8,680
		16,684
<b>Finance Companies — 0.1%</b>		
9,000	Ares Capital Corp., 3.250%, 7/15/2025	8,473
10,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	8,885
		17,358
<b>Food &amp; Beverage — 0.4%</b>		
23,000	Coca-Cola Co., 1.450%, 6/01/2027	20,742
24,000	General Mills, Inc., 4.000%, 4/17/2025	23,630
10,000	Mondelez International, Inc., 2.750%, 4/13/2030	8,904
22,000	PepsiCo, Inc., 2.750%, 3/19/2030	19,996
		73,272
<b>Government Owned – No Guarantee — 0.3%</b>		
14,000	Equinor ASA, 3.625%, 4/06/2040	12,243
30,000	Federal National Mortgage Association, 6.625%, 11/15/2030	36,031
		48,274

Principal Amount	Description	Value (t)
<b>Health Insurance — 0.2%</b>		
\$ 19,000	Elevance Health, Inc., 4.101%, 3/01/2028	\$ 18,649
16,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	17,749
		36,398
<b>Healthcare — 0.3%</b>		
8,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	7,843
8,000	Cigna Corp., 3.750%, 7/15/2023	7,956
7,000	CVS Health Corp., 4.300%, 3/25/2028	6,882
9,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	8,641
9,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	8,614
12,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	10,701
		50,637
<b>Integrated Energy — 0.2%</b>		
22,000	Exxon Mobil Corp., 2.992%, 3/19/2025	21,389
12,000	Shell International Finance BV, 6.375%, 12/15/2038	13,989
		35,378
<b>Life Insurance — 0.1%</b>		
4,000	Athene Holding Ltd., 6.150%, 4/03/2030	4,127
13,000	Manulife Financial Corp., 3.703%, 3/16/2032	12,022
		16,149
<b>Mortgage Related — 2.6%</b>		
80,346	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(b)	70,410
62,480	Federal Home Loan Mortgage Corp., 3.000%, with various maturities in 2052(b)	56,798
65,760	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(b)	61,711
3,871	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	3,738
65,687	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2051(b)	55,354
72,188	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2052(b)	63,399
72,357	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(b)	66,051
38,146	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(b)	35,860
25,901	Federal National Mortgage Association, 4.000%, with various maturities from 2049 to 2052(b)	25,027
1,336	Federal National Mortgage Association, 4.500%, 5/01/2049	1,343
		439,691
<b>Natural Gas — 0.1%</b>		
23,000	NiSource, Inc., 0.950%, 8/15/2025	20,962
<b>Pharmaceuticals — 0.3%</b>		
19,000	AbbVie, Inc., 3.600%, 5/14/2025	18,519
8,000	Biogen, Inc., 2.250%, 5/01/2030	6,783
17,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	16,202
13,000	Viatis, Inc., 3.850%, 6/22/2040	9,489
		50,993
<b>Property &amp; Casualty Insurance — 0.0%</b>		
6,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	5,284
<b>Railroads — 0.1%</b>		
18,000	CSX Corp., 2.600%, 11/01/2026	16,831
<b>REITs – Apartments — 0.0%</b>		
9,000	Essex Portfolio LP, 3.000%, 1/15/2030	7,861
<b>REITs – Health Care — 0.1%</b>		
11,000	Welltower OP LLC, 2.800%, 6/01/2031	9,171

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2035 Fund – (continued)

Principal Amount	Description	Value (t)
<b>REITs – Office Property — 0.3%</b>		
\$ 18,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	\$ 17,573
11,000	Boston Properties LP, 2.750%, 10/01/2026	10,113
19,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	14,932
		42,618
<b>REITs – Single Tenant — 0.1%</b>		
6,000	Realty Income Corp., 3.400%, 1/15/2028	5,710
7,000	Spirit Realty LP, 2.700%, 2/15/2032	5,423
		11,133
<b>REITs – Warehouse/Industrials — 0.0%</b>		
10,000	Prologis LP, 1.250%, 10/15/2030	7,900
<b>Restaurants — 0.1%</b>		
21,000	Starbucks Corp., 2.250%, 3/12/2030	18,125
<b>Retailers — 0.2%</b>		
17,000	Amazon.com, Inc., 3.875%, 8/22/2037	15,803
20,000	TJX Cos., Inc., 1.150%, 5/15/2028	17,238
		33,041
<b>Technology — 0.7%</b>		
17,000	Apple, Inc., 2.500%, 2/09/2025	16,404
2,000	Broadcom, Inc., 3.137%, 11/15/2035, 144A	1,553
12,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	11,014
15,000	Intel Corp., 2.450%, 11/15/2029	13,184
19,000	International Business Machines Corp., 4.000%, 6/20/2042	16,562
15,000	NVIDIA Corp., 2.850%, 4/01/2030	13,634
18,000	Oracle Corp., 2.950%, 5/15/2025	17,291
24,000	QUALCOMM, Inc., 1.650%, 5/20/2032	19,325
		108,967
<b>Treasuries — 1.7%</b>		
34,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	19,979
23,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	18,346
18,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	14,457
53,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	45,628
55,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	48,424
29,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	25,540
39,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	34,477
80,000	U.S. Treasury Notes, 0.375%, 11/30/2025	72,500
		279,351
<b>Utility Other — 0.1%</b>		
19,000	Essential Utilities, Inc., 4.276%, 5/01/2049	16,425
<b>Wireless — 0.1%</b>		
18,000	Vodafone Group PLC, 6.150%, 2/27/2037	19,356
<b>Wirelines — 0.3%</b>		
10,000	AT&T, Inc., 3.650%, 6/01/2051	7,693
37,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 5.706%, 5/15/2025(c)	37,498
		45,191
	Total Bonds and Notes (Identified Cost \$2,141,451)	1,968,484
<b>Shares</b>		
<b>Exchange-Traded Funds — 6.5%</b>		
15,258	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,113,242)	1,094,762
<b>Mutual Funds — 10.0%</b>		
41,944	WCM Focused Emerging Markets Fund, Institutional Class	586,801

Shares	Description	Value (t)
51,038	WCM Focused International Growth Fund, Institutional Class	\$ 1,094,765
	Total Mutual Funds (Identified Cost \$1,924,279)	1,681,566

**Affiliated Mutual Funds — 21.0%**

76,224	Loomis Sayles Inflation Protected Securities Fund, Class N	751,572
71,219	Loomis Sayles Limited Term Government and Agency Fund, Class N	767,746
110,916	Mirova Global Green Bond Fund, Class N	918,382
95,338	Mirova International Sustainable Equity Fund, Class N	1,098,293
	Total Affiliated Mutual Funds (Identified Cost \$3,958,000)	3,535,993

**Principal Amount**

**Short-Term Investments — 2.6%**

\$430,218	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/2023 at 1.800% to be repurchased at \$430,239 on 2/01/2023 collateralized by \$448,900 U.S. Treasury Note, 3.000% due 6/30/2024 valued at \$438,975 including accrued interest (Note 2 of Notes to Financial Statements)	430,218
5,000	U.S. Treasury Bills, 4.640%, 7/20/2023(d)	4,892
	Total Short-Term Investments (Identified Cost \$435,109)	435,110
	Total Investments — 99.9% (Identified Cost \$17,427,428)	16,819,663
	Other assets less liabilities — 0.1%	23,166
	Net Assets — 100.0%	\$ 16,842,829

- (t) See Note 2 of Notes to Financial Statements.
- (a) Non-income producing security.
- (b) The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.
- (c) Variable rate security. Rate as of January 31, 2023 is disclosed.
- (d) Interest rate represents discount rate at time of purchase; not a coupon rate.
- 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 January 31, 2023, the value of Rule 144A holdings amounted to \$19,149 or 0.1% 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
- GMTN Global Medium Term Note
- LIBOR London Interbank Offered Rate
- MTN Medium Term Note
- REITs Real Estate Investment Trusts

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2035 Fund – (continued)

Asset Allocation Summary at January 31, 2023

Equity	71.1%
Fixed Income	26.2
Short-Term Investments	<u>2.6</u>
Total Investments	99.9
Other assets less liabilities	<u>0.1</u>
Net Assets	<u><u>100.0%</u></u>

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2040 Fund

Shares	Description	Value (t)
<b>Common Stocks — 53.9% of Net Assets</b>		
<b>Aerospace &amp; Defense — 1.3%</b>		
261	AAR Corp.(a)	\$ 13,426
58	Axon Enterprise, Inc.(a)	11,335
597	Boeing Co.(a)	127,161
45	L3Harris Technologies, Inc.	9,667
39	Lockheed Martin Corp.	18,067
84	Moog, Inc., Class A	8,007
135	Raytheon Technologies Corp.	13,480
		<u>201,143</u>
<b>Air Freight &amp; Logistics — 0.5%</b>		
364	Expeditors International of Washington, Inc.	39,367
30	FedEx Corp.	5,816
216	GXO Logistics, Inc.(a)	11,303
88	United Parcel Service, Inc., Class B	16,300
		<u>72,786</u>
<b>Airlines — 0.2%</b>		
274	Alaska Air Group, Inc.(a)	14,067
250	Delta Air Lines, Inc.(a)	9,775
846	JetBlue Airways Corp.(a)	6,768
		<u>30,610</u>
<b>Auto Components — 0.6%</b>		
42	Aptiv PLC(a)	4,750
836	BorgWarner, Inc.	39,526
563	Dana, Inc.	10,213
321	Magna International, Inc.	20,846
105	Mobileye Global, Inc., Class A(a)	4,053
75	Visteon Corp.(a)	11,725
		<u>91,113</u>
<b>Automobiles — 1.0%</b>		
1,454	General Motors Co.	57,171
491	Tesla, Inc.(a)	85,051
79	Thor Industries, Inc.	7,531
		<u>149,753</u>
<b>Banks — 2.9%</b>		
341	Ameris Bancorp	16,081
1,637	Bank of America Corp.	58,081
1,160	Citigroup, Inc.	60,575
131	Citizens Financial Group, Inc.	5,675
244	East West Bancorp, Inc.	19,159
617	First Financial Bancorp	15,629
61	First Republic Bank	8,594
1,867	FNB Corp.	26,642
1,285	Fulton Financial Corp.	21,498
587	Huntington Bancshares, Inc.	8,905
346	International Bancshares Corp.	16,217
307	JPMorgan Chase & Co.	42,968
196	KeyCorp	3,761
119	PNC Financial Services Group, Inc.	19,686
169	Regions Financial Corp.	3,978
13	SVB Financial Group(a)	3,932
389	Truist Financial Corp.	19,213
535	Trustmark Corp.	15,579
173	U.S. Bancorp	8,615
326	Webster Financial Corp.	17,164
1,281	Wells Fargo & Co.	60,040
		<u>451,992</u>
<b>Beverages — 0.9%</b>		
67	Boston Beer Co., Inc., Class A(a)	26,037
217	Coca-Cola Co.	13,306

Shares	Description	Value (t)
<b>Beverages — continued</b>		
192	Keurig Dr Pepper, Inc.	\$ 6,774
883	Monster Beverage Corp.(a)	91,903
41	PepsiCo, Inc.	7,012
		<u>145,032</u>
<b>Biotechnology — 1.5%</b>		
70	AbbVie, Inc.	10,342
312	Alnylam Pharmaceuticals, Inc.(a)	70,637
28	Amgen, Inc.	7,067
25	Biogen, Inc.(a)	7,272
91	BioMarin Pharmaceutical, Inc.(a)	10,497
351	CRISPR Therapeutics AG(a)	17,908
108	Gilead Sciences, Inc.	9,066
171	Halozyme Therapeutics, Inc.(a)	8,853
77	Incyte Corp.(a)	6,556
97	Neurocrine Biosciences, Inc.(a)	10,760
78	Regeneron Pharmaceuticals, Inc.(a)	59,161
29	United Therapeutics Corp.(a)	7,632
14	Vertex Pharmaceuticals, Inc.(a)	4,523
		<u>230,274</u>
<b>Building Products — 0.8%</b>		
154	Builders FirstSource, Inc.(a)	12,274
56	Carlisle Cos., Inc.	14,048
105	Carrier Global Corp.	4,781
405	Fortune Brands Innovations, Inc.	26,126
42	Lennox International, Inc.	10,946
588	Masco Corp.	31,282
644	MasterBrand, Inc.(a)	5,925
130	Owens Corning	12,564
104	Trex Co., Inc.(a)	5,483
		<u>123,429</u>
<b>Capital Markets — 3.3%</b>		
812	Bank of New York Mellon Corp.	41,063
12	BlackRock, Inc.	9,110
44	Cboe Global Markets, Inc.	5,407
504	Charles Schwab Corp.	39,020
71	CME Group, Inc.	12,543
86	FactSet Research Systems, Inc.	36,373
150	Goldman Sachs Group, Inc.	54,871
487	Intercontinental Exchange, Inc.	52,377
282	Janus Henderson Group PLC	7,309
1,238	KKR & Co., Inc.	69,093
16	MarketAxess Holdings, Inc.	5,822
25	Moody's Corp.	8,069
98	Morgan Stanley	9,538
71	MSCI, Inc.	37,741
31	Northern Trust Corp.	3,006
50	S&P Global, Inc.	18,747
537	SEI Investments Co.	33,525
595	State Street Corp.	54,341
32	T. Rowe Price Group, Inc.	3,727
55	Virtus Investment Partners, Inc.	11,818
		<u>513,500</u>
<b>Chemicals — 0.5%</b>		
14	Air Products & Chemicals, Inc.	4,487
45	DuPont de Nemours, Inc.	3,328
29	Ecolab, Inc.	4,490
151	HB Fuller Co.	10,434
109	Innospec, Inc.	12,319
57	Linde PLC	18,864
197	Livent Corp.(a)	5,106
128	Minerals Technologies, Inc.	8,890

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2040 Fund – (continued)

Shares	Description	Value (t)
<b>Chemicals — continued</b>		
19	Sherwin-Williams Co.	\$ 4,495
74	Stepan Co.	8,128
		<u>80,541</u>
<b>Commercial Services &amp; Supplies — 0.1%</b>		
78	MSA Safety, Inc.	10,638
27	Waste Management, Inc.	4,178
		<u>14,816</u>
<b>Communications Equipment — 0.2%</b>		
184	Ciena Corp.(a)	9,572
59	F5, Inc.(a)	8,712
102	Lumentum Holdings, Inc.(a)	6,138
		<u>24,422</u>
<b>Construction &amp; Engineering — 0.2%</b>		
305	AECOM	26,617
<b>Construction Materials — 0.1%</b>		
31	Martin Marietta Materials, Inc.	11,149
71	Vulcan Materials Co.	13,016
		<u>24,165</u>
<b>Consumer Finance — 1.0%</b>		
1,721	Ally Financial, Inc.	55,915
270	American Express Co.	47,231
477	Capital One Financial Corp.	56,763
106	Synchrony Financial	3,894
		<u>163,803</u>
<b>Containers &amp; Packaging — 0.1%</b>		
40	Ball Corp.	2,330
249	Sonoco Products Co.	15,216
		<u>17,546</u>
<b>Distributors — 0.0%</b>		
37	Genuine Parts Co.	6,209
<b>Diversified Consumer Services — 0.2%</b>		
92	Grand Canyon Education, Inc.(a)	10,724
187	Service Corp. International	13,866
		<u>24,590</u>
<b>Diversified Telecommunication Services — 0.6%</b>		
1,217	AT&T, Inc.	24,790
423	Frontier Communications Parent, Inc.(a)	12,525
199	Iridium Communications, Inc.(a)	11,908
206	Lumen Technologies, Inc.	1,082
876	Verizon Communications, Inc.	36,415
		<u>86,720</u>
<b>Electric Utilities — 0.4%</b>		
195	American Electric Power Co., Inc.	18,322
238	Eversource Energy	19,595
122	Exelon Corp.	5,147
152	FirstEnergy Corp.	6,225
104	IDACORP, Inc.	11,004
		<u>60,293</u>
<b>Electrical Equipment — 0.4%</b>		
106	Eaton Corp. PLC	17,194
146	Emerson Electric Co.	13,172
71	Hubbell, Inc.	16,253
85	Regal Rexnord Corp.	11,832
24	Rockwell Automation, Inc.	6,769
212	Sunrun, Inc.(a)	5,571
		<u>70,791</u>

Shares	Description	Value (t)
<b>Electronic Equipment, Instruments &amp; Components — 0.7%</b>		
148	Advanced Energy Industries, Inc.	\$ 13,725
71	Amphenol Corp., Class A	5,664
314	Avnet, Inc.	14,406
198	Cognex Corp.	10,838
60	Corning, Inc.	2,077
39	Keysight Technologies, Inc.(a)	6,995
38	Littelfuse, Inc.	9,754
267	TE Connectivity Ltd.	33,949
16	Teledyne Technologies, Inc.(a)	6,788
14	Zebra Technologies Corp., Class A(a)	4,427
		<u>108,623</u>
<b>Energy Equipment &amp; Services — 0.2%</b>		
167	Baker Hughes Co.	5,301
335	ChampionX Corp.	11,062
433	NOV, Inc.	10,582
107	Schlumberger Ltd.	6,097
		<u>33,042</u>
<b>Entertainment — 2.2%</b>		
214	Activision Blizzard, Inc.	16,386
69	Electronic Arts, Inc.	8,879
355	Netflix, Inc.(a)	125,620
242	Take-Two Interactive Software, Inc.(a)	27,402
1,108	Walt Disney Co.(a)	120,207
2,838	Warner Bros. Discovery, Inc.(a)	42,059
		<u>340,553</u>
<b>Food &amp; Staples Retailing — 0.5%</b>		
152	BJ's Wholesale Club Holdings, Inc.(a)	11,015
34	Costco Wholesale Corp.	17,379
87	Kroger Co.	3,883
181	SpartanNash Co.	5,734
247	Sprouts Farmers Market, Inc.(a)	7,891
102	Walgreens Boots Alliance, Inc.	3,760
154	Walmart, Inc.	22,156
		<u>71,818</u>
<b>Food Products — 0.7%</b>		
135	Campbell Soup Co.	7,011
230	Conagra Brands, Inc.	8,554
140	Darling Ingredients, Inc.(a)	9,281
117	General Mills, Inc.	9,168
40	Hershey Co.	8,984
230	Hormel Foods Corp.	10,421
102	Ingredion, Inc.	10,486
43	J.M. Smucker Co.	6,570
161	Kellogg Co.	11,041
146	Kraft Heinz Co.	5,917
124	McCormick & Co., Inc.	9,315
282	Mondelez International, Inc., Class A	18,454
		<u>115,202</u>
<b>Gas Utilities — 0.2%</b>		
343	New Jersey Resources Corp.	17,123
117	ONE Gas, Inc.	9,636
		<u>26,759</u>
<b>Health Care Equipment &amp; Supplies — 0.9%</b>		
134	Abbott Laboratories	14,814
14	Align Technology, Inc.(a)	3,776
99	Baxter International, Inc.	4,523
50	Becton Dickinson & Co.	12,611
14	Cooper Cos., Inc.	4,885
61	Edwards Lifesciences Corp.(a)	4,679
28	GE HealthCare Technologies, Inc.(a)	1,947

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2040 Fund – (continued)

Shares	Description	Value (t)
<b>Health Care Equipment &amp; Supplies — continued</b>		
110	Globus Medical, Inc., Class A(a)	\$ 8,305
82	Haemonetics Corp.(a)	6,937
94	Intuitive Surgical, Inc.(a)	23,095
182	LeMaitre Vascular, Inc.	8,587
180	Medtronic PLC	15,064
40	Penumbra, Inc.(a)	10,016
31	Shockwave Medical, Inc.(a)	5,826
77	STAAR Surgical Co.(a)	5,432
25	Stryker Corp.	6,345
11	Teleflex, Inc.	2,678
		<hr/> 139,520
<b>Health Care Providers &amp; Services — 1.0%</b>		
157	Acadia Healthcare Co., Inc.(a)	13,191
51	Centene Corp.(a)	3,888
26	Chemed Corp.	13,134
39	Cigna Corp.	12,350
159	CVS Health Corp.	14,027
12	Elevance Health, Inc.	6,000
100	Encompass Health Corp.	6,245
159	HCA Healthcare, Inc.	40,556
82	Henry Schein, Inc.(a)	7,064
9	Humana, Inc.	4,605
24	Laboratory Corp. of America Holdings	6,051
278	Select Medical Holdings Corp.	8,082
149	Tenet Healthcare Corp.(a)	8,173
42	UnitedHealth Group, Inc.	20,966
		<hr/> 164,332
<b>Health Care Technology — 0.5%</b>		
1,144	Doximity, Inc., Class A(a)	40,349
199	Veeva Systems, Inc., Class A(a)	33,939
		<hr/> 74,288
<b>Hotels, Restaurants &amp; Leisure — 1.8%</b>		
35	Booking Holdings, Inc.(a)	85,193
4	Chipotle Mexican Grill, Inc.(a)	6,586
122	Hilton Worldwide Holdings, Inc.	17,701
113	Marriott Vacations Worldwide Corp.	18,085
77	McDonald's Corp.	20,590
571	Starbucks Corp.	62,319
255	Travel & Leisure Co.	10,804
581	Yum China Holdings, Inc.	35,795
234	Yum! Brands, Inc.	30,539
		<hr/> 287,612
<b>Household Durables — 0.5%</b>		
46	DR Horton, Inc.	4,540
317	KB Home	12,189
124	Meritage Homes Corp.(a)	13,353
728	PulteGroup, Inc.	41,416
325	Taylor Morrison Home Corp.(a)	11,635
		<hr/> 83,133
<b>Household Products — 0.5%</b>		
214	Church & Dwight Co., Inc.	17,304
90	Colgate-Palmolive Co.	6,708
375	Energizer Holdings, Inc.	13,912
266	Procter & Gamble Co.	37,873
		<hr/> 75,797
<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>		
412	AES Corp.	11,293
<b>Industrial Conglomerates — 0.3%</b>		
140	3M Co.	16,111
86	General Electric Co.	6,922

Shares	Description	Value (t)
<b>Industrial Conglomerates — continued</b>		
123	Honeywell International, Inc.	\$ 25,643
		<hr/> 48,676
<b>Insurance — 1.4%</b>		
36	Allstate Corp.	4,625
340	American International Group, Inc.	21,495
39	Assurant, Inc.	5,171
52	Chubb Ltd.	11,829
182	First American Financial Corp.	11,260
108	Hanover Insurance Group, Inc.	14,534
125	Hartford Financial Services Group, Inc.	9,701
48	Marsh & McLennan Cos., Inc.	8,396
89	Prudential Financial, Inc.	9,340
249	Reinsurance Group of America, Inc.	37,791
155	Selective Insurance Group, Inc.	14,725
91	Travelers Cos., Inc.	17,392
205	Willis Towers Watson PLC	52,109
		<hr/> 218,368
<b>Interactive Media &amp; Services — 2.6%</b>		
799	Alphabet, Inc., Class A(a)	78,973
1,506	Alphabet, Inc., Class C(a)	150,404
923	Meta Platforms, Inc., Class A(a)	137,499
1,405	Pinterest, Inc., Class A(a)	36,938
292	Yelp, Inc.(a)	9,201
		<hr/> 413,015
<b>Internet &amp; Direct Marketing Retail — 2.1%</b>		
283	Alibaba Group Holding Ltd., Sponsored ADR(a)	31,187
2,305	Amazon.com, Inc.(a)	237,715
820	eBay, Inc.	40,590
85	Etsy, Inc.(a)	11,694
		<hr/> 321,186
<b>IT Services — 2.4%</b>		
64	Accenture PLC, Class A	17,859
26	Automatic Data Processing, Inc.	5,871
362	Block, Inc.(a)	29,583
172	Cognizant Technology Solutions Corp., Class A	11,481
71	Concentrix Corp.	10,069
399	Fiserv, Inc.(a)	42,565
33	Gartner, Inc.(a)	11,159
198	Global Payments, Inc.	22,319
50	International Business Machines Corp.	6,736
27	Jack Henry & Associates, Inc.	4,862
27	Mastercard, Inc., Class A	10,006
31	Paychex, Inc.	3,592
533	PayPal Holdings, Inc.(a)	43,434
568	Shopify, Inc., Class A(a)	27,985
17	VeriSign, Inc.(a)	3,707
484	Visa, Inc., Class A	111,422
53	WEX, Inc.(a)	9,803
		<hr/> 372,453
<b>Leisure Products — 0.1%</b>		
544	Mattel, Inc.(a)	11,130
195	YETI Holdings, Inc.(a)	8,728
		<hr/> 19,858
<b>Life Sciences Tools &amp; Services — 0.4%</b>		
35	Agilent Technologies, Inc.	5,323
197	illumina, Inc.(a)	42,198
57	Repligen Corp.(a)	10,562
13	Thermo Fisher Scientific, Inc.	7,414
		<hr/> 65,497

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2040 Fund – (continued)

Shares	Description	Value (t)
<b>Machinery — 1.4%</b>		
80	AGCO Corp.	\$ 11,050
28	Caterpillar, Inc.	7,064
32	Chart Industries, Inc.(a)	4,287
54	Cummins, Inc.	13,475
45	Deere & Co.	19,028
73	Dover Corp.	11,084
104	Fortive Corp.	7,075
291	Graco, Inc.	19,881
22	Illinois Tool Works, Inc.	5,193
173	ITT, Inc.	15,845
139	Oshkosh Corp.	14,009
212	PACCAR, Inc.	23,174
150	Parker-Hannifin Corp.	48,900
173	Terex Corp.	8,818
152	Toro Co.	16,951
		<u>225,834</u>
<b>Media — 0.9%</b>		
9	Cable One, Inc.	7,109
51	Charter Communications, Inc., Class A(a)	19,600
1,159	Comcast Corp., Class A	45,607
457	Interpublic Group of Cos., Inc.	16,662
261	Liberty Broadband Corp., Class C(a)	23,433
191	New York Times Co., Class A	6,654
161	Omnicom Group, Inc.	13,844
197	Paramount Global, Class B	4,563
		<u>137,472</u>
<b>Metals &amp; Mining — 0.4%</b>		
192	Alcoa Corp.	10,030
337	Cleveland-Cliffs, Inc.(a)	7,195
172	Commercial Metals Co.	9,335
66	Newmont Corp.	3,493
54	Reliance Steel & Aluminum Co.	12,282
141	Steel Dynamics, Inc.	17,010
		<u>59,345</u>
<b>Multi-Utilities — 0.1%</b>		
129	Consolidated Edison, Inc.	12,295
49	DTE Energy Co.	5,702
30	WEC Energy Group, Inc.	2,820
		<u>20,817</u>
<b>Multiline Retail — 0.1%</b>		
377	Macy's, Inc.	8,908
63	Target Corp.	10,845
		<u>19,753</u>
<b>Oil, Gas &amp; Consumable Fuels — 1.6%</b>		
874	Antero Midstream Corp.	9,527
231	Antero Resources Corp.(a)	6,662
923	APA Corp.	40,917
87	Chevron Corp.	15,140
566	CNX Resources Corp.(a)	9,469
269	ConocoPhillips	32,783
385	EOG Resources, Inc.	50,916
158	Exxon Mobil Corp.	18,330
173	HF Sinclair Corp.	9,844
611	Kinder Morgan, Inc.	11,181
109	ONEOK, Inc.	7,464
87	Phillips 66	8,723
20	Pioneer Natural Resources Co.	4,607
301	Range Resources Corp.	7,531
1,141	Southwestern Energy Co.(a)	6,298
44	Valero Energy Corp.	6,161

Shares	Description	Value (t)
<b>Oil, Gas &amp; Consumable Fuels — continued</b>		
219	Williams Cos., Inc.	\$ 7,061
		<u>252,614</u>
<b>Personal Products — 0.0%</b>		
20	Estee Lauder Cos., Inc., Class A	5,542
<b>Pharmaceuticals — 1.4%</b>		
169	Bristol-Myers Squibb Co.	12,278
34	Eli Lilly & Co.	11,701
75	Jazz Pharmaceuticals PLC(a)	11,750
234	Johnson & Johnson	38,240
179	Merck & Co., Inc.	19,226
407	Novartis AG, Sponsored ADR	36,882
222	Novo Nordisk AS, Sponsored ADR	30,809
163	Perrigo Co. PLC	6,100
301	Pfizer, Inc.	13,292
658	Roche Holding AG, Sponsored ADR	25,761
104	Zoetis, Inc.	17,211
		<u>223,250</u>
<b>Professional Services — 0.4%</b>		
150	Equifax, Inc.	33,330
106	Exponent, Inc.	10,869
143	Korn Ferry	7,720
57	Leidos Holdings, Inc.	5,634
85	ManpowerGroup, Inc.	7,409
		<u>64,962</u>
<b>Real Estate Management &amp; Development — 0.4%</b>		
648	CBRE Group, Inc., Class A(a)	55,410
71	Jones Lang LaSalle, Inc.(a)	13,126
		<u>68,536</u>
<b>REITs – Apartments — 0.2%</b>		
41	AvalonBay Communities, Inc.	7,275
61	Camden Property Trust	7,516
155	Equity Residential	9,866
		<u>24,657</u>
<b>REITs – Diversified — 0.3%</b>		
606	American Assets Trust, Inc.	17,247
20	American Tower Corp.	4,468
38	Crown Castle, Inc.	5,628
8	Equinix, Inc.	5,905
172	VICI Properties, Inc.	5,879
108	Weyerhaeuser Co.	3,718
		<u>42,845</u>
<b>REITs – Health Care — 0.1%</b>		
718	Physicians Realty Trust	11,387
53	Ventas, Inc.	2,746
25	Welltower, Inc.	1,876
		<u>16,009</u>
<b>REITs – Hotels — 0.0%</b>		
161	Host Hotels & Resorts, Inc.	3,035
<b>REITs – Mortgage — 0.1%</b>		
503	KKR Real Estate Finance Trust, Inc.	8,013
<b>REITs – Office Property — 0.5%</b>		
1,282	Brandywine Realty Trust	8,410
621	Corporate Office Properties Trust	17,431
431	Douglas Emmett, Inc.	7,219
575	Easterly Government Properties, Inc.	9,338
681	Highwoods Properties, Inc.	20,682
194	Kilroy Realty Corp.	7,962
		<u>71,042</u>

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2040 Fund – (continued)

Shares	Description	Value (t)
<b>REITs – Regional Malls — 0.0%</b>		
34	Simon Property Group, Inc.	\$ 4,368
<b>REITs – Shopping Centers — 0.1%</b>		
1,024	Brixmor Property Group, Inc.	24,095
<b>REITs – Single Tenant — 0.1%</b>		
348	National Retail Properties, Inc.	16,478
<b>REITs – Warehouse/Industrials — 0.1%</b>		
78	Prologis, Inc.	10,084
<b>Road &amp; Rail — 0.5%</b>		
343	CSX Corp.	10,606
28	J.B. Hunt Transport Services, Inc.	5,293
53	Norfolk Southern Corp.	13,028
72	Ryder System, Inc.	6,797
38	Saia, Inc.(a)	10,366
652	Uber Technologies, Inc.(a)	20,166
35	Union Pacific Corp.	7,147
		73,403
<b>Semiconductors &amp; Semiconductor Equipment — 2.1%</b>		
166	Advanced Micro Devices, Inc.(a)	12,475
101	Analog Devices, Inc.	17,319
25	Broadcom, Inc.	14,625
107	Cirrus Logic, Inc.(a)	9,672
449	Intel Corp.	12,689
190	Lattice Semiconductor Corp.(a)	14,400
84	Micron Technology, Inc.	5,065
639	NVIDIA Corp.	124,841
57	Qorvo, Inc.(a)	6,194
371	QUALCOMM, Inc.	49,421
75	Silicon Laboratories, Inc.(a)	11,768
99	Synaptics, Inc.(a)	12,378
102	Texas Instruments, Inc.	18,075
61	Universal Display Corp.	8,084
104	Wolfsped, Inc.(a)	8,009
		325,015
<b>Software — 4.9%</b>		
136	Adobe, Inc.(a)	50,366
56	ANSYS, Inc.(a)	14,916
32	Aspen Technology, Inc.(a)	6,360
356	Autodesk, Inc.(a)	76,597
30	Cadence Design Systems, Inc.(a)	5,485
40	Ceridian HCM Holding, Inc.(a)	2,891
297	Dynatrace, Inc.(a)	11,414
18	Fair Isaac Corp.(a)	11,987
177	Gen Digital, Inc.	4,073
31	Intuit, Inc.	13,103
745	Microsoft Corp.	184,618
1,583	Oracle Corp.	140,032
57	Paylocity Holding Corp.(a)	11,873
75	Qualys, Inc.(a)	8,652
30	Roper Technologies, Inc.	12,803
658	Salesforce, Inc.(a)	110,524
68	SPS Commerce, Inc.(a)	9,253
18	Synopsys, Inc.(a)	6,368
18	Tyler Technologies, Inc.(a)	5,810
447	Workday, Inc., Class A(a)	81,099
		768,224
<b>Specialty Retail — 0.7%</b>		
35	Asbury Automotive Group, Inc.(a)	7,700
21	Best Buy Co., Inc.	1,863
114	Boot Barn Holdings, Inc.(a)	9,518
75	Dick's Sporting Goods, Inc.	9,807

Shares	Description	Value (t)
<b>Specialty Retail — continued</b>		
69	Five Below, Inc.(a)	\$ 13,602
81	Home Depot, Inc.	26,258
34	Lithia Motors, Inc.	8,949
23	Ross Stores, Inc.	2,718
150	TJX Cos., Inc.	12,279
73	Williams-Sonoma, Inc.	9,851
		102,545
<b>Technology Hardware, Storage &amp; Peripherals — 0.6%</b>		
561	Apple, Inc.	80,947
210	Hewlett Packard Enterprise Co.	3,387
124	HP, Inc.	3,613
		87,947
<b>Textiles, Apparel &amp; Luxury Goods — 0.6%</b>		
65	Crocs, Inc.(a)	7,915
35	Deckers Outdoor Corp.(a)	14,962
170	NIKE, Inc., Class B	21,646
139	PVH Corp.	12,496
2,165	Under Armour, Inc., Class A(a)	26,825
978	Under Armour, Inc., Class C(a)	10,660
		94,504
<b>Thriffs &amp; Mortgage Finance — 0.1%</b>		
1,192	MGIC Investment Corp.	16,831
<b>Trading Companies &amp; Distributors — 0.1%</b>		
73	GATX Corp.	8,355
<b>Water Utilities — 0.2%</b>		
110	American States Water Co.	10,358
45	American Water Works Co., Inc.	7,042
238	Essential Utilities, Inc.	11,122
		28,522
	Total Common Stocks (Identified Cost \$8,163,633)	8,405,267

**Principal Amount**

**Bonds and Notes — 7.9%**

<b>Automotive — 0.2%</b>		
\$ 12,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	11,652
6,000	Lear Corp., 4.250%, 5/15/2029	5,640
6,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	5,232
		22,524
<b>Banking — 1.2%</b>		
11,000	American Express Co., 3.700%, 8/03/2023	10,937
12,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	11,446
10,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	9,865
6,000	Bank of Nova Scotia, 3.400%, 2/11/2024	5,912
13,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	11,619
10,000	Citigroup, Inc., 4.600%, 3/09/2026	9,942
11,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	10,750
13,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	12,719
13,000	KeyCorp, MTN, 2.550%, 10/01/2029	11,315
6,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	5,642
7,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	6,821
7,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	6,246

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2040 Fund – (continued)

Principal Amount	Description	Value (t)
<b>Banking — continued</b>		
\$ 13,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	\$ 12,216
12,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	12,020
6,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	5,809
8,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	7,813
7,000	State Street Corp., 2.400%, 1/24/2030	6,163
7,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	5,871
12,000	Truist Bank, 3.200%, 4/01/2024	11,803
12,000	Westpac Banking Corp., 2.350%, 2/19/2025	11,488
		<u>186,397</u>
<b>Brokerage — 0.1%</b>		
12,000	BlackRock, Inc., 2.400%, 4/30/2030	10,546
12,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	8,660
		<u>19,206</u>
<b>Building Materials — 0.1%</b>		
5,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	4,535
14,000	Owens Corning, 3.950%, 8/15/2029	13,274
		<u>17,809</u>
<b>Chemicals — 0.0%</b>		
6,000	LYB International Finance BV, 5.250%, 7/15/2043	5,608
<b>Diversified Manufacturing — 0.1%</b>		
13,000	3M Co., 3.050%, 4/15/2030	11,707
6,000	Emerson Electric Co., 2.000%, 12/21/2028	5,279
		<u>16,986</u>
<b>Electric — 0.5%</b>		
11,000	Duke Energy Corp., 3.750%, 4/15/2024	10,854
17,000	Entergy Corp., 0.900%, 9/15/2025	15,275
12,000	Exelon Corp., 4.050%, 4/15/2030	11,554
12,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	10,168
4,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	3,731
3,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	2,550
17,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	16,482
		<u>70,614</u>
<b>Environmental — 0.1%</b>		
7,000	Republic Services, Inc., 1.450%, 2/15/2031	5,603
8,000	Waste Management, Inc., 2.950%, 6/01/2041	6,312
		<u>11,915</u>
<b>Finance Companies — 0.1%</b>		
6,000	Ares Capital Corp., 3.250%, 7/15/2025	5,649
9,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	7,996
		<u>13,645</u>
<b>Food &amp; Beverage — 0.3%</b>		
11,000	Coca-Cola Co., 1.450%, 6/01/2027	9,920
11,000	General Mills, Inc., 4.000%, 4/17/2025	10,830
6,000	Mondelez International, Inc., 2.750%, 4/13/2030	5,343
16,000	PepsiCo, Inc., 2.750%, 3/19/2030	14,543
		<u>40,636</u>
<b>Government Owned – No Guarantee — 0.2%</b>		
10,000	Equinor ASA, 3.625%, 4/06/2040	8,745
19,000	Federal National Mortgage Association, 6.625%, 11/15/2030	22,820
		<u>31,565</u>
<b>Health Insurance — 0.1%</b>		
11,000	Elevance Health, Inc., 4.101%, 3/01/2028	10,797
10,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	11,093
		<u>21,890</u>

Principal Amount	Description	Value (t)
<b>Healthcare — 0.2%</b>		
\$ 5,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	\$ 4,902
8,000	Cigna Corp., 3.750%, 7/15/2023	7,956
7,000	CVS Health Corp., 4.300%, 3/25/2028	6,881
6,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	5,761
6,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	5,742
6,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	5,351
		<u>36,593</u>
<b>Integrated Energy — 0.1%</b>		
12,000	Exxon Mobil Corp., 2.992%, 3/19/2025	11,667
9,000	Shell International Finance BV, 6.375%, 12/15/2038	10,492
		<u>22,159</u>
<b>Life Insurance — 0.1%</b>		
4,000	Athene Holding Ltd., 6.150%, 4/03/2030	4,126
9,000	Manulife Financial Corp., 3.703%, 3/16/2032	8,323
		<u>12,449</u>
<b>Mortgage Related — 1.6%</b>		
61,852	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(b)	54,203
39,702	Federal Home Loan Mortgage Corp., 3.000%, with various maturities from 2049 to 2052(b)	36,095
37,727	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(b)	35,403
1,935	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	1,869
27,713	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2051(b)	23,364
25,711	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2051(b)	22,604
45,114	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(b)	41,149
21,644	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(b)	20,337
15,211	Federal National Mortgage Association, 4.000%, with various maturities from 2049 to 2052(b)	14,694
627	Federal National Mortgage Association, 4.500%, with various maturities in 2049(b)	629
		<u>250,347</u>
<b>Natural Gas — 0.1%</b>		
16,000	NiSource, Inc., 0.950%, 8/15/2025	14,582
<b>Pharmaceuticals — 0.2%</b>		
15,000	AbbVie, Inc., 3.600%, 5/14/2025	14,620
6,000	Biogen, Inc., 2.250%, 5/01/2030	5,087
13,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	12,390
5,000	Viatrix, Inc., 3.850%, 6/22/2040	3,650
		<u>35,747</u>
<b>Property &amp; Casualty Insurance — 0.0%</b>		
4,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	3,523
<b>Railroads — 0.1%</b>		
17,000	CSX Corp., 2.600%, 11/01/2026	15,896
<b>REITs – Apartments — 0.0%</b>		
6,000	Essex Portfolio LP, 3.000%, 1/15/2030	5,241
<b>REITs – Health Care — 0.0%</b>		
8,000	Welltower OP LLC, 2.800%, 6/01/2031	6,670
<b>REITs – Office Property — 0.2%</b>		
12,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	11,715
6,000	Boston Properties LP, 2.750%, 10/01/2026	5,516
12,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	9,431
		<u>26,662</u>

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2040 Fund – (continued)

Principal Amount	Description	Value (t)
<b>REITs – Single Tenant — 0.1%</b>		
\$ 6,000	Realty Income Corp., 3.400%, 1/15/2028	\$ 5,710
2,000	Spirit Realty LP, 2.700%, 2/15/2032	1,549
		7,259
<b>REITs – Warehouse/Industrials — 0.0%</b>		
7,000	Prologis LP, 1.250%, 10/15/2030	5,530
<b>Restaurants — 0.1%</b>		
13,000	Starbucks Corp., 2.250%, 3/12/2030	11,220
<b>Retailers — 0.2%</b>		
12,000	Amazon.com, Inc., 3.875%, 8/22/2037	11,155
15,000	TJX Cos., Inc., 1.150%, 5/15/2028	12,929
		24,084
<b>Technology — 0.4%</b>		
11,000	Apple, Inc., 2.500%, 2/09/2025	10,615
2,000	Broadcom, Inc., 3.137%, 11/15/2035, 144A	1,553
9,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	8,261
8,000	Intel Corp., 2.450%, 11/15/2029	7,031
12,000	International Business Machines Corp., 4.000%, 6/20/2042	10,460
10,000	NVIDIA Corp., 2.850%, 4/01/2030	9,089
10,000	Oracle Corp., 2.950%, 5/15/2025	9,606
15,000	QUALCOMM, Inc., 1.650%, 5/20/2032	12,078
		68,693
<b>Treasuries — 1.2%</b>		
19,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	11,165
11,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	8,774
11,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	8,835
31,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	26,688
34,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	29,935
19,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	16,733
24,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	21,216
68,000	U.S. Treasury Notes, 0.375%, 11/30/2025	61,625
		184,971
<b>Utility Other — 0.1%</b>		
11,000	Essential Utilities, Inc., 4.276%, 5/01/2049	9,509
<b>Wireless — 0.1%</b>		
10,000	Vodafone Group PLC, 6.150%, 2/27/2037	10,753
<b>Wirelines — 0.1%</b>		
5,000	AT&T, Inc., 3.650%, 6/01/2051	3,847
11,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 5.706%, 5/15/2025(c)	11,148
		14,995
Total Bonds and Notes (Identified Cost \$1,311,792)		1,225,678

**Shares**

**Exchange-Traded Funds — 6.9%**

15,112	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,101,406)	1,084,286
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**Mutual Funds — 10.9%**

44,070	WCM Focused Emerging Markets Fund, Institutional Class	616,545
50,802	WCM Focused International Growth Fund, Institutional Class	1,089,707
Total Mutual Funds (Identified Cost \$1,940,813)		1,706,252

Shares	Description	Value (t)
<b>Affiliated Mutual Funds — 17.1%</b>		
54,367	Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 536,055
39,143	Loomis Sayles Limited Term Government and Agency Fund, Class N	421,960
74,305	Mirova Global Green Bond Fund, Class N	615,246
94,328	Mirova International Sustainable Equity Fund, Class N	1,086,659
Total Affiliated Mutual Funds (Identified Cost \$2,946,819)		2,659,920

**Principal Amount**

**Short-Term Investments — 4.0%**

\$611,809	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/2023 at 1.800% to be repurchased at \$611,840 on 2/01/2023 collateralized by \$638,500 U.S. Treasury Note, 3.000% due 6/30/2024 valued at \$624,383 including accrued interest (Note 2 of Notes to Financial Statements)	611,809
5,000	U.S. Treasury Bills, 4.640%, 7/20/2023(d)	4,892
Total Short-Term Investments (Identified Cost \$616,700)		616,701
Total Investments — 100.7% (Identified Cost \$16,081,163)		15,698,104
Other assets less liabilities — (0.7)%		(110,946)
Net Assets — 100.0%		\$ 15,587,158

(t) See Note 2 of Notes to Financial Statements.

(a) Non-income producing security.

(b) The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.

(c) Variable rate security. Rate as of January 31, 2023 is disclosed.

(d) Interest rate represents discount rate at time of purchase; not a coupon rate.

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 January 31, 2023, the value of Rule 144A holdings amounted to \$15,456 or 0.1% 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

GMTN Global Medium Term Note

LIBOR London Interbank Offered Rate

MTN Medium Term Note

REITs Real Estate Investment Trusts

**Asset Allocation Summary at January 31, 2023**

Equity	78.7%
Fixed Income	18.0
Short-Term Investments	4.0
Total Investments	100.7
Other assets less liabilities	(0.7)
Net Assets	100.0%

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2045 Fund

Shares	Description	Value (t)
<b>Common Stocks — 56.6% of Net Assets</b>		
<b>Aerospace &amp; Defense — 1.4%</b>		
261	AAR Corp.(a)	\$ 13,426
57	Axon Enterprise, Inc.(a)	11,140
593	Boeing Co.(a)	126,309
45	L3Harris Technologies, Inc.	9,667
38	Lockheed Martin Corp.	17,604
83	Moog, Inc., Class A	7,912
130	Raytheon Technologies Corp.	12,980
		199,038
<b>Air Freight &amp; Logistics — 0.5%</b>		
362	Expeditors International of Washington, Inc.	39,150
29	FedEx Corp.	5,622
215	GXO Logistics, Inc.(a)	11,251
85	United Parcel Service, Inc., Class B	15,745
		71,768
<b>Airlines — 0.2%</b>		
270	Alaska Air Group, Inc.(a)	13,862
251	Delta Air Lines, Inc.(a)	9,814
831	JetBlue Airways Corp.(a)	6,648
		30,324
<b>Auto Components — 0.6%</b>		
40	Aptiv PLC(a)	4,524
817	BorgWarner, Inc.	38,628
561	Dana, Inc.	10,177
314	Magna International, Inc.	20,391
104	Mobileye Global, Inc., Class A(a)	4,014
75	Visteon Corp.(a)	11,725
		89,459
<b>Automobiles — 1.0%</b>		
1,421	General Motors Co.	55,874
484	Tesla, Inc.(a)	83,838
78	Thor Industries, Inc.	7,436
		147,148
<b>Banks — 3.0%</b>		
340	Ameris Bancorp	16,034
1,629	Bank of America Corp.	57,797
1,128	Citigroup, Inc.	58,904
134	Citizens Financial Group, Inc.	5,805
243	East West Bancorp, Inc.	19,080
614	First Financial Bancorp	15,553
59	First Republic Bank	8,312
1,832	FNB Corp.	26,143
1,278	Fulton Financial Corp.	21,381
572	Huntington Bancshares, Inc.	8,677
344	International Bancshares Corp.	16,123
300	JPMorgan Chase & Co.	41,988
195	KeyCorp	3,742
118	PNC Financial Services Group, Inc.	19,521
180	Regions Financial Corp.	4,237
13	SVB Financial Group(a)	3,932
394	Truist Financial Corp.	19,460
533	Trustmark Corp.	15,521
176	U.S. Bancorp	8,765
324	Webster Financial Corp.	17,058
1,253	Wells Fargo & Co.	58,728
		446,761
<b>Beverages — 1.0%</b>		
67	Boston Beer Co., Inc., Class A(a)	26,037
217	Coca-Cola Co.	13,306

Shares	Description	Value (t)
<b>Beverages — continued</b>		
200	Keurig Dr Pepper, Inc.	\$ 7,056
877	Monster Beverage Corp.(a)	91,278
43	PepsiCo, Inc.	7,354
		145,031
<b>Biotechnology — 1.6%</b>		
70	AbbVie, Inc.	10,343
310	Alnylam Pharmaceuticals, Inc.(a)	70,184
26	Amgen, Inc.	6,562
26	Biogen, Inc.(a)	7,563
90	BioMarin Pharmaceutical, Inc.(a)	10,382
346	CRISPR Therapeutics AG(a)	17,653
105	Gilead Sciences, Inc.	8,814
171	Halozyme Therapeutics, Inc.(a)	8,853
81	Incyte Corp.(a)	6,896
96	Neurocrine Biosciences, Inc.(a)	10,649
78	Regeneron Pharmaceuticals, Inc.(a)	59,161
29	United Therapeutics Corp.(a)	7,632
13	Vertex Pharmaceuticals, Inc.(a)	4,200
		228,892
<b>Building Products — 0.8%</b>		
151	Builders FirstSource, Inc.(a)	12,035
56	Carlisle Cos., Inc.	14,048
96	Carrier Global Corp.	4,371
396	Fortune Brands Innovations, Inc.	25,546
43	Lennox International, Inc.	11,206
575	Masco Corp.	30,590
636	MasterBrand, Inc.(a)	5,851
129	Owens Corning	12,468
108	Trex Co., Inc.(a)	5,694
		121,809
<b>Capital Markets — 3.4%</b>		
788	Bank of New York Mellon Corp.	39,849
12	BlackRock, Inc.	9,111
43	Cboe Global Markets, Inc.	5,284
496	Charles Schwab Corp.	38,400
70	CME Group, Inc.	12,366
86	FactSet Research Systems, Inc.	36,373
145	Goldman Sachs Group, Inc.	53,042
482	Intercontinental Exchange, Inc.	51,839
277	Janus Henderson Group PLC	7,180
1,210	KKR & Co., Inc.	67,530
16	MarketAxess Holdings, Inc.	5,822
24	Moody's Corp.	7,746
93	Morgan Stanley	9,052
71	MSCI, Inc.	37,741
32	Northern Trust Corp.	3,103
50	S&P Global, Inc.	18,747
535	SEI Investments Co.	33,400
583	State Street Corp.	53,245
31	T. Rowe Price Group, Inc.	3,611
54	Virtus Investment Partners, Inc.	11,603
		505,044
<b>Chemicals — 0.5%</b>		
14	Air Products & Chemicals, Inc.	4,487
46	DuPont de Nemours, Inc.	3,402
29	Ecolab, Inc.	4,490
150	HB Fuller Co.	10,365
107	Innospec, Inc.	12,093
56	Linde PLC	18,533
196	Livent Corp.(a)	5,080
128	Minerals Technologies, Inc.	8,889

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2045 Fund – (continued)

Shares	Description	Value (t)
<b>Chemicals — continued</b>		
19	Sherwin-Williams Co.	\$ 4,495
71	Stepan Co.	7,799
		<u>79,633</u>
<b>Commercial Services &amp; Supplies — 0.1%</b>		
77	MSA Safety, Inc.	10,502
25	Waste Management, Inc.	3,868
		<u>14,370</u>
<b>Communications Equipment — 0.2%</b>		
183	Ciena Corp.(a)	9,520
58	F5, Inc.(a)	8,564
102	Lumentum Holdings, Inc.(a)	6,138
		<u>24,222</u>
<b>Construction &amp; Engineering — 0.2%</b>		
300	AECOM	26,181
<b>Construction Materials — 0.2%</b>		
31	Martin Marietta Materials, Inc.	11,149
73	Vulcan Materials Co.	13,383
		<u>24,532</u>
<b>Consumer Finance — 1.1%</b>		
1,681	Ally Financial, Inc.	54,616
272	American Express Co.	47,581
467	Capital One Financial Corp.	55,573
105	Synchrony Financial	3,856
		<u>161,626</u>
<b>Containers &amp; Packaging — 0.1%</b>		
39	Ball Corp.	2,271
249	Sonoco Products Co.	15,217
		<u>17,488</u>
<b>Distributors — 0.0%</b>		
36	Genuine Parts Co.	6,042
<b>Diversified Consumer Services — 0.2%</b>		
90	Grand Canyon Education, Inc.(a)	10,490
187	Service Corp. International	13,866
		<u>24,356</u>
<b>Diversified Telecommunication Services — 0.6%</b>		
1,166	AT&T, Inc.	23,751
421	Frontier Communications Parent, Inc.(a)	12,466
198	Iridium Communications, Inc.(a)	11,848
216	Lumen Technologies, Inc.	1,134
875	Verizon Communications, Inc.	36,374
		<u>85,573</u>
<b>Electric Utilities — 0.4%</b>		
191	American Electric Power Co., Inc.	17,946
243	Eversource Energy	20,006
122	Exelon Corp.	5,147
161	FirstEnergy Corp.	6,593
102	IDACORP, Inc.	10,793
		<u>60,485</u>
<b>Electrical Equipment — 0.5%</b>		
103	Eaton Corp. PLC	16,708
141	Emerson Electric Co.	12,721
70	Hubbell, Inc.	16,024
84	Regal Rexnord Corp.	11,693
24	Rockwell Automation, Inc.	6,769
220	Sunrun, Inc.(a)	5,781
		<u>69,696</u>

Shares	Description	Value (t)
<b>Electronic Equipment, Instruments &amp; Components — 0.7%</b>		
148	Advanced Energy Industries, Inc.	\$ 13,725
71	Amphenol Corp., Class A	5,664
313	Avnet, Inc.	14,360
197	Cognex Corp.	10,784
65	Corning, Inc.	2,250
41	Keysight Technologies, Inc.(a)	7,353
39	Littelfuse, Inc.	10,011
263	TE Connectivity Ltd.	33,440
16	Teledyne Technologies, Inc.(a)	6,788
14	Zebra Technologies Corp., Class A(a)	4,427
		<u>108,802</u>
<b>Energy Equipment &amp; Services — 0.2%</b>		
164	Baker Hughes Co.	5,205
319	ChampionX Corp.	10,533
431	NOV, Inc.	10,534
100	Schlumberger Ltd.	5,698
		<u>31,970</u>
<b>Entertainment — 2.3%</b>		
214	Activision Blizzard, Inc.	16,386
67	Electronic Arts, Inc.	8,622
352	Netflix, Inc.(a)	124,559
235	Take-Two Interactive Software, Inc.(a)	26,609
1,099	Walt Disney Co.(a)	119,230
2,779	Warner Bros. Discovery, Inc.(a)	41,185
		<u>336,591</u>
<b>Food &amp; Staples Retailing — 0.5%</b>		
151	BJ's Wholesale Club Holdings, Inc.(a)	10,943
32	Costco Wholesale Corp.	16,357
86	Kroger Co.	3,838
180	SpartanNash Co.	5,702
245	Sprouts Farmers Market, Inc.(a)	7,828
100	Walgreens Boots Alliance, Inc.	3,686
154	Walmart, Inc.	22,156
		<u>70,510</u>
<b>Food Products — 0.8%</b>		
140	Campbell Soup Co.	7,270
224	Conagra Brands, Inc.	8,331
134	Darling Ingredients, Inc.(a)	8,883
114	General Mills, Inc.	8,933
39	Hershey Co.	8,759
227	Hormel Foods Corp.	10,285
102	Ingredion, Inc.	10,486
45	J.M. Smucker Co.	6,876
159	Kellogg Co.	10,904
144	Kraft Heinz Co.	5,836
126	McCormick & Co., Inc.	9,465
283	Mondelez International, Inc., Class A	18,520
		<u>114,548</u>
<b>Gas Utilities — 0.2%</b>		
341	New Jersey Resources Corp.	17,023
112	ONE Gas, Inc.	9,224
		<u>26,247</u>
<b>Health Care Equipment &amp; Supplies — 0.9%</b>		
134	Abbott Laboratories	14,814
14	Align Technology, Inc.(a)	3,776
96	Baxter International, Inc.	4,386
50	Becton Dickinson & Co.	12,611
13	Cooper Cos., Inc.	4,536
61	Edwards Lifesciences Corp.(a)	4,679
28	GE HealthCare Technologies, Inc.(a)	1,946

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2045 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Health Care Equipment &amp; Supplies — continued</b>			<b>Industrial Conglomerates — continued</b>		
108	Globus Medical, Inc., Class A(a)	\$ 8,154	85	General Electric Co.	\$ 6,841
82	Haemonetics Corp.(a)	6,937	123	Honeywell International, Inc.	25,643
94	Intuitive Surgical, Inc.(a)	23,095			48,595
186	LeMaitre Vascular, Inc.	8,775	<b>Insurance — 1.5%</b>		
181	Medtronic PLC	15,148	36	Allstate Corp.	4,625
41	Penumbra, Inc.(a)	10,267	337	American International Group, Inc.	21,305
31	Shockwave Medical, Inc.(a)	5,826	38	Assurant, Inc.	5,038
77	STAAR Surgical Co.(a)	5,432	51	Chubb Ltd.	11,602
23	Stryker Corp.	5,838	179	First American Financial Corp.	11,075
11	Teleflex, Inc.	2,678	108	Hanover Insurance Group, Inc.	14,535
		138,898	122	Hartford Financial Services Group, Inc.	9,468
<b>Health Care Providers &amp; Services — 1.1%</b>			50	Marsh & McLennan Cos., Inc.	8,746
156	Acadia Healthcare Co., Inc.(a)	13,107	87	Prudential Financial, Inc.	9,130
47	Centene Corp.(a)	3,583	246	Reinsurance Group of America, Inc.	37,335
25	Chemed Corp.	12,629	155	Selective Insurance Group, Inc.	14,725
40	Cigna Corp.	12,667	90	Travelers Cos., Inc.	17,201
163	CVS Health Corp.	14,380	202	Willis Towers Watson PLC	51,346
12	Elevance Health, Inc.	6,000			216,131
98	Encompass Health Corp.	6,120	<b>Interactive Media &amp; Services — 2.8%</b>		
157	HCA Healthcare, Inc.	40,046	771	Alphabet, Inc., Class A(a)	76,206
87	Henry Schein, Inc.(a)	7,495	1,506	Alphabet, Inc., Class C(a)	150,404
9	Humana, Inc.	4,605	913	Meta Platforms, Inc., Class A(a)	136,010
24	Laboratory Corp. of America Holdings	6,051	1,394	Pinterest, Inc., Class A(a)	36,648
273	Select Medical Holdings Corp.	7,936	291	Yelp, Inc.(a)	9,169
147	Tenet Healthcare Corp.(a)	8,063			408,437
42	UnitedHealth Group, Inc.	20,966	<b>Internet &amp; Direct Marketing Retail — 2.2%</b>		
		163,648	281	Alibaba Group Holding Ltd., Sponsored ADR(a)	30,966
<b>Health Care Technology — 0.5%</b>			2,287	Amazon.com, Inc.(a)	235,858
1,139	Doximity, Inc., Class A(a)	40,172	803	eBay, Inc.	39,749
198	Veeva Systems, Inc., Class A(a)	33,769	84	Etsy, Inc.(a)	11,557
		73,941			318,130
<b>Hotels, Restaurants &amp; Leisure — 1.9%</b>			<b>IT Services — 2.5%</b>		
34	Booking Holdings, Inc.(a)	82,759	61	Accenture PLC, Class A	17,022
3	Chipotle Mexican Grill, Inc.(a)	4,939	26	Automatic Data Processing, Inc.	5,871
119	Hilton Worldwide Holdings, Inc.	17,266	359	Block, Inc.(a)	29,337
113	Marriott Vacations Worldwide Corp.	18,085	176	Cognizant Technology Solutions Corp., Class A	11,748
78	McDonald's Corp.	20,857	68	Concentrix Corp.	9,643
569	Starbucks Corp.	62,101	396	Fiserv, Inc.(a)	42,245
254	Travel & Leisure Co.	10,762	33	Gartner, Inc.(a)	11,159
577	Yum China Holdings, Inc.	35,549	194	Global Payments, Inc.	21,868
236	Yum! Brands, Inc.	30,800	50	International Business Machines Corp.	6,737
		283,118	26	Jack Henry & Associates, Inc.	4,682
<b>Household Durables — 0.6%</b>			27	Mastercard, Inc., Class A	10,006
50	DR Horton, Inc.	4,935	28	Paychex, Inc.	3,244
311	KB Home	11,958	522	PayPal Holdings, Inc.(a)	42,538
122	Meritage Homes Corp.(a)	13,138	565	Shopify, Inc., Class A(a)	27,838
711	PulteGroup, Inc.	40,449	16	VeriSign, Inc.(a)	3,489
319	Taylor Morrison Home Corp.(a)	11,420	484	Visa, Inc., Class A	111,422
		81,900	53	WEX, Inc.(a)	9,803
<b>Household Products — 0.5%</b>					368,652
213	Church & Dwight Co., Inc.	17,223	<b>Leisure Products — 0.1%</b>		
90	Colgate-Palmolive Co.	6,708	542	Mattel, Inc.(a)	11,089
373	Energizer Holdings, Inc.	13,838	194	YETI Holdings, Inc.(a)	8,684
269	Procter & Gamble Co.	38,300			19,773
		76,069	<b>Life Sciences Tools &amp; Services — 0.4%</b>		
<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>			36	Agilent Technologies, Inc.	5,475
405	AES Corp.	11,101	196	Illumina, Inc.(a)	41,983
<b>Industrial Conglomerates — 0.3%</b>			57	Repligen Corp.(a)	10,562
140	3M Co.	16,111	13	Thermo Fisher Scientific, Inc.	7,414
					65,434

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2045 Fund – (continued)

Shares	Description	Value (t)
<b>Machinery — 1.5%</b>		
79	AGCO Corp.	\$ 10,912
26	Caterpillar, Inc.	6,560
34	Chart Industries, Inc.(a)	4,555
54	Cummins, Inc.	13,475
45	Deere & Co.	19,028
71	Dover Corp.	10,780
110	Fortive Corp.	7,483
290	Graco, Inc.	19,813
22	Illinois Tool Works, Inc.	5,193
173	ITT, Inc.	15,845
137	Oshkosh Corp.	13,807
210	PACCAR, Inc.	22,955
147	Parker-Hannifin Corp.	47,922
172	Terex Corp.	8,767
151	Toro Co.	16,839
		223,934
<b>Media — 0.9%</b>		
9	Cable One, Inc.	7,109
50	Charter Communications, Inc., Class A(a)	19,216
1,132	Comcast Corp., Class A	44,544
452	Interpublic Group of Cos., Inc.	16,480
254	Liberty Broadband Corp., Class C(a)	22,804
188	New York Times Co., Class A	6,550
160	Omnicom Group, Inc.	13,758
196	Paramount Global, Class B	4,539
		135,000
<b>Metals &amp; Mining — 0.4%</b>		
183	Alcoa Corp.	9,560
332	Cleveland-Cliffs, Inc.(a)	7,088
166	Commercial Metals Co.	9,009
70	Newmont Corp.	3,705
53	Reliance Steel & Aluminum Co.	12,055
140	Steel Dynamics, Inc.	16,890
		58,307
<b>Multi-Utilities — 0.1%</b>		
127	Consolidated Edison, Inc.	12,104
52	DTE Energy Co.	6,051
31	WEC Energy Group, Inc.	2,914
		21,069
<b>Multiline Retail — 0.1%</b>		
376	Macy's, Inc.	8,885
64	Target Corp.	11,017
		19,902
<b>Oil, Gas &amp; Consumable Fuels — 1.7%</b>		
859	Antero Midstream Corp.	9,363
230	Antero Resources Corp.(a)	6,633
902	APA Corp.	39,986
84	Chevron Corp.	14,618
564	CNX Resources Corp.(a)	9,436
265	ConocoPhillips	32,295
376	EOG Resources, Inc.	49,726
157	Exxon Mobil Corp.	18,214
172	HF Sinclair Corp.	9,787
615	Kinder Morgan, Inc.	11,254
113	ONEOK, Inc.	7,738
86	Phillips 66	8,623
20	Pioneer Natural Resources Co.	4,607
300	Range Resources Corp.	7,506
1,136	Southwestern Energy Co.(a)	6,271
45	Valero Energy Corp.	6,301
228	Williams Cos., Inc.	7,351
		249,709

Shares	Description	Value (t)
<b>Personal Products — 0.0%</b>		
20	Estee Lauder Cos., Inc., Class A	\$ 5,542
<b>Pharmaceuticals — 1.5%</b>		
167	Bristol-Myers Squibb Co.	12,133
33	Eli Lilly & Co.	11,357
74	Jazz Pharmaceuticals PLC(a)	11,593
233	Johnson & Johnson	38,077
179	Merck & Co., Inc.	19,226
420	Novartis AG, Sponsored ADR	38,061
221	Novo Nordisk AS, Sponsored ADR	30,670
170	Perrigo Co. PLC	6,361
304	Pfizer, Inc.	13,425
656	Roche Holding AG, Sponsored ADR	25,682
104	Zoetis, Inc.	17,211
		223,796
<b>Professional Services — 0.4%</b>		
147	Equifax, Inc.	32,663
101	Exponent, Inc.	10,357
141	Korn Ferry	7,613
60	Leidos Holdings, Inc.	5,930
84	ManpowerGroup, Inc.	7,321
		63,884
<b>Real Estate Management &amp; Development — 0.5%</b>		
634	CBRE Group, Inc., Class A(a)	54,213
71	Jones Lang LaSalle, Inc.(a)	13,126
		67,339
<b>REITs – Apartments — 0.2%</b>		
42	AvalonBay Communities, Inc.	7,453
63	Camden Property Trust	7,762
156	Equity Residential	9,929
		25,144
<b>REITs – Diversified — 0.3%</b>		
604	American Assets Trust, Inc.	17,190
20	American Tower Corp.	4,468
37	Crown Castle, Inc.	5,480
8	Equinix, Inc.	5,905
182	VICI Properties, Inc.	6,221
101	Weyerhaeuser Co.	3,477
		42,741
<b>REITs – Health Care — 0.1%</b>		
716	Physicians Realty Trust	11,356
54	Ventas, Inc.	2,798
29	Welltower, Inc.	2,176
		16,330
<b>REITs – Hotels — 0.0%</b>		
163	Host Hotels & Resorts, Inc.	3,073
<b>REITs – Mortgage — 0.1%</b>		
494	KKR Real Estate Finance Trust, Inc.	7,869
<b>REITs – Office Property — 0.5%</b>		
1,260	Brandywine Realty Trust	8,266
618	Corporate Office Properties Trust	17,347
430	Douglas Emmett, Inc.	7,202
573	Easterly Government Properties, Inc.	9,305
678	Highwoods Properties, Inc.	20,591
191	Kilroy Realty Corp.	7,839
		70,550
<b>REITs – Regional Malls — 0.0%</b>		
34	Simon Property Group, Inc.	4,368

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2045 Fund – (continued)

Shares	Description	Value (t)
<b>REITs – Shopping Centers — 0.2%</b>		
1,019	Brixmor Property Group, Inc.	\$ 23,977
<b>REITs – Single Tenant — 0.1%</b>		
347	National Retail Properties, Inc.	16,430
<b>REITs – Warehouse/Industrials — 0.1%</b>		
74	Prologis, Inc.	9,567
<b>Road &amp; Rail — 0.5%</b>		
363	CSX Corp.	11,224
29	J.B. Hunt Transport Services, Inc.	5,482
54	Norfolk Southern Corp.	13,274
71	Ryder System, Inc.	6,703
38	Saia, Inc.(a)	10,366
637	Uber Technologies, Inc.(a)	19,702
37	Union Pacific Corp.	7,555
		74,306
<b>Semiconductors &amp; Semiconductor Equipment — 2.2%</b>		
164	Advanced Micro Devices, Inc.(a)	12,325
102	Analog Devices, Inc.	17,490
25	Broadcom, Inc.	14,625
107	Cirrus Logic, Inc.(a)	9,672
468	Intel Corp.	13,226
189	Lattice Semiconductor Corp.(a)	14,324
84	Micron Technology, Inc.	5,065
635	NVIDIA Corp.	124,060
58	Qorvo, Inc.(a)	6,302
367	QUALCOMM, Inc.	48,888
74	Silicon Laboratories, Inc.(a)	11,611
98	Synaptics, Inc.(a)	12,253
102	Texas Instruments, Inc.	18,076
60	Universal Display Corp.	7,952
106	Wolfspeed, Inc.(a)	8,163
		324,032
<b>Software — 5.2%</b>		
135	Adobe, Inc.(a)	49,996
54	ANSYS, Inc.(a)	14,383
31	Aspen Technology, Inc.(a)	6,161
353	Autodesk, Inc.(a)	75,952
29	Cadence Design Systems, Inc.(a)	5,302
39	Ceridian HCM Holding, Inc.(a)	2,819
296	Dynatrace, Inc.(a)	11,375
18	Fair Isaac Corp.(a)	11,987
196	Gen Digital, Inc.	4,510
32	Intuit, Inc.	13,525
737	Microsoft Corp.	182,636
1,563	Oracle Corp.	138,263
57	Paylocity Holding Corp.(a)	11,873
75	Qualys, Inc.(a)	8,652
30	Roper Technologies, Inc.	12,803
648	Salesforce, Inc.(a)	108,845
68	SPS Commerce, Inc.(a)	9,253
19	Synopsys, Inc.(a)	6,721
18	Tyler Technologies, Inc.(a)	5,810
444	Workday, Inc., Class A(a)	80,555
		761,421
<b>Specialty Retail — 0.7%</b>		
34	Asbury Automotive Group, Inc.(a)	7,480
23	Best Buy Co., Inc.	2,041
114	Boot Barn Holdings, Inc.(a)	9,518
74	Dick's Sporting Goods, Inc.	9,676
70	Five Below, Inc.(a)	13,799
78	Home Depot, Inc.	25,285

Shares	Description	Value (t)
<b>Specialty Retail — continued</b>		
33	Lithia Motors, Inc.	\$ 8,686
23	Ross Stores, Inc.	2,718
150	TJX Cos., Inc.	12,279
73	Williams-Sonoma, Inc.	9,851
		101,333
<b>Technology Hardware, Storage &amp; Peripherals — 0.6%</b>		
553	Apple, Inc.	79,793
210	Hewlett Packard Enterprise Co.	3,387
135	HP, Inc.	3,934
		87,114
<b>Textiles, Apparel &amp; Luxury Goods — 0.6%</b>		
64	Crocs, Inc.(a)	7,793
34	Deckers Outdoor Corp.(a)	14,534
171	NIKE, Inc., Class B	21,774
138	PVH Corp.	12,406
2,152	Under Armour, Inc., Class A(a)	26,663
973	Under Armour, Inc., Class C(a)	10,606
		93,776
<b>Thriffs &amp; Mortgage Finance — 0.1%</b>		
1,188	MGIC Investment Corp.	16,775
<b>Trading Companies &amp; Distributors — 0.1%</b>		
69	GATX Corp.	7,897
<b>Water Utilities — 0.2%</b>		
110	American States Water Co.	10,359
42	American Water Works Co., Inc.	6,572
234	Essential Utilities, Inc.	10,935
		27,866
	Total Common Stocks (Identified Cost \$8,114,051)	8,325,024

**Principal Amount**

**Bonds and Notes — 4.1%**

<b>Automotive — 0.1%</b>		
\$ 6,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	5,826
1,000	Lear Corp., 4.250%, 5/15/2029	940
3,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	2,616
		9,382
<b>Banking — 0.7%</b>		
7,000	American Express Co., 3.700%, 8/03/2023	6,960
7,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	6,677
7,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	6,906
3,000	Bank of Nova Scotia, 3.400%, 2/11/2024	2,956
6,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	5,363
7,000	Citigroup, Inc., 4.600%, 3/09/2026	6,959
6,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	5,863
5,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	4,892
6,000	KeyCorp, MTN, 2.550%, 10/01/2029	5,222
3,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	2,821
3,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	2,923
4,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	3,569
7,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	6,578
6,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	6,010

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2045 Fund – (continued)

Principal Amount	Description	Value (t)
<b>Banking — continued</b>		
\$ 3,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	\$ 2,905
3,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	2,930
4,000	State Street Corp., 2.400%, 1/24/2030	3,522
3,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	2,516
5,000	Truist Bank, 3.200%, 4/01/2024	4,918
7,000	Westpac Banking Corp., 2.350%, 2/19/2025	6,701
		97,191
<b>Brokerage — 0.1%</b>		
5,000	BlackRock, Inc., 2.400%, 4/30/2030	4,394
6,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	4,330
		8,724
<b>Building Materials — 0.1%</b>		
3,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	2,721
5,000	Owens Corning, 3.950%, 8/15/2029	4,741
		7,462
<b>Chemicals — 0.0%</b>		
1,000	LYB International Finance BV, 5.250%, 7/15/2043	935
<b>Diversified Manufacturing — 0.1%</b>		
6,000	3M Co., 3.050%, 4/15/2030	5,403
3,000	Emerson Electric Co., 2.000%, 12/21/2028	2,639
		8,042
<b>Electric — 0.2%</b>		
6,000	Duke Energy Corp., 3.750%, 4/15/2024	5,921
6,000	Entergy Corp., 0.900%, 9/15/2025	5,391
3,000	Exelon Corp., 4.050%, 4/15/2030	2,889
7,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	5,931
2,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	1,865
1,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	850
6,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	5,817
		28,664
<b>Environmental — 0.0%</b>		
3,000	Republic Services, Inc., 1.450%, 2/15/2031	2,401
3,000	Waste Management, Inc., 2.950%, 6/01/2041	2,367
		4,768
<b>Finance Companies — 0.1%</b>		
5,000	Ares Capital Corp., 3.250%, 7/15/2025	4,707
3,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	2,666
		7,373
<b>Food &amp; Beverage — 0.1%</b>		
8,000	Coca-Cola Co., 1.450%, 6/01/2027	7,215
5,000	General Mills, Inc., 4.000%, 4/17/2025	4,923
3,000	Mondelez International, Inc., 2.750%, 4/13/2030	2,671
9,000	PepsiCo, Inc., 2.750%, 3/19/2030	8,180
		22,989
<b>Government Owned – No Guarantee — 0.1%</b>		
5,000	Equinor ASA, 3.625%, 4/06/2040	4,373
9,000	Federal National Mortgage Association, 6.625%, 11/15/2030	10,809
		15,182
<b>Health Insurance — 0.1%</b>		
5,000	Elevance Health, Inc., 4.101%, 3/01/2028	4,907
6,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	6,656
		11,563

Principal Amount	Description	Value (t)
<b>Healthcare — 0.1%</b>		
\$ 2,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	\$ 1,961
5,000	Cigna Corp., 3.750%, 7/15/2023	4,973
4,000	CVS Health Corp., 4.300%, 3/25/2028	3,932
3,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	2,880
2,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	1,914
3,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	2,675
		18,335
<b>Integrated Energy — 0.1%</b>		
5,000	Exxon Mobil Corp., 2.992%, 3/19/2025	4,861
4,000	Shell International Finance BV, 6.375%, 12/15/2038	4,663
		9,524
<b>Life Insurance — 0.0%</b>		
1,000	Athene Holding Ltd., 6.150%, 4/03/2030	1,032
4,000	Manulife Financial Corp., 3.703%, 3/16/2032	3,699
		4,731
<b>Mortgage Related — 0.9%</b>		
27,461	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(b)	24,066
16,620	Federal Home Loan Mortgage Corp., 3.000%, with various maturities from 2049 to 2052(b)	15,112
16,624	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(b)	15,596
968	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	934
20,763	Federal National Mortgage Association, 2.000%, with various maturities in 2051(b)	17,499
18,890	Federal National Mortgage Association, 2.500%, with various maturities in 2051(b)	16,601
25,206	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(b)	23,005
14,087	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(b)	13,237
6,275	Federal National Mortgage Association, 4.000%, with various maturities from 2050 to 2052(b)	6,062
460	Federal National Mortgage Association, 4.500%, with various maturities in 2049(b)	462
		132,574
<b>Natural Gas — 0.0%</b>		
6,000	NiSource, Inc., 0.950%, 8/15/2025	5,468
<b>Pharmaceuticals — 0.1%</b>		
5,000	AbbVie, Inc., 3.600%, 5/14/2025	4,873
2,000	Biogen, Inc., 2.250%, 5/01/2030	1,696
9,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	8,578
2,000	Viatrix, Inc., 3.850%, 6/22/2040	1,460
		16,607
<b>Property &amp; Casualty Insurance — 0.0%</b>		
1,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	881
<b>Railroads — 0.0%</b>		
5,000	CSX Corp., 2.600%, 11/01/2026	4,675
<b>REITs – Apartments — 0.0%</b>		
2,000	Essex Portfolio LP, 3.000%, 1/15/2030	1,747
<b>REITs – Health Care — 0.0%</b>		
2,000	Welltower OP LLC, 2.800%, 6/01/2031	1,667
<b>REITs – Office Property — 0.1%</b>		
5,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	4,882
3,000	Boston Properties LP, 2.750%, 10/01/2026	2,758
7,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	5,501
		13,141

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2045 Fund – (continued)

Principal Amount	Description	Value (t)
<b>REITs – Single Tenant — 0.0%</b>		
\$ 3,000	Realty Income Corp., 3.400%, 1/15/2028	\$ 2,855
1,000	Spirit Realty LP, 2.700%, 2/15/2032	775
		<u>3,630</u>
<b>REITs – Warehouse/Industrials — 0.0%</b>		
3,000	Prologis LP, 1.250%, 10/15/2030	<u>2,370</u>
<b>Restaurants — 0.0%</b>		
5,000	Starbucks Corp., 2.250%, 3/12/2030	<u>4,315</u>
<b>Retailers — 0.1%</b>		
7,000	Amazon.com, Inc., 3.875%, 8/22/2037	6,507
6,000	TJX Cos., Inc., 1.150%, 5/15/2028	<u>5,172</u>
		<u>11,679</u>
<b>Technology — 0.2%</b>		
6,000	Apple, Inc., 2.500%, 2/09/2025	5,790
4,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	3,671
3,000	Intel Corp., 2.450%, 11/15/2029	<u>2,637</u>
8,000	International Business Machines Corp., 4.000%, 6/20/2042	6,973
3,000	NVIDIA Corp., 2.850%, 4/01/2030	<u>2,727</u>
6,000	Oracle Corp., 2.950%, 5/15/2025	5,764
9,000	QUALCOMM, Inc., 1.650%, 5/20/2032	<u>7,247</u>
		<u>34,809</u>
<b>Treasuries — 0.6%</b>		
10,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	5,876
7,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	5,584
5,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	4,016
14,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	12,052
20,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	17,609
8,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	7,046
10,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	8,840
28,000	U.S. Treasury Notes, 0.375%, 11/30/2025	<u>25,375</u>
		<u>86,398</u>
<b>Utility Other — 0.1%</b>		
9,000	Essential Utilities, Inc., 4.276%, 5/01/2049	<u>7,780</u>
<b>Wireless — 0.0%</b>		
5,000	Vodafone Group PLC, 6.150%, 2/27/2037	<u>5,377</u>
<b>Wirelines — 0.1%</b>		
2,000	AT&T, Inc., 3.650%, 6/01/2051	1,538
6,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 5.706%, 5/15/2025(c)	<u>6,081</u>
		<u>7,619</u>
	Total Bonds and Notes (Identified Cost \$652,198)	<u>595,602</u>

**Shares**

**Exchange-Traded Funds — 7.9%**

16,134	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,197,696)	<u>1,157,615</u>
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**Mutual Funds — 12.8%**

51,438	WCM Focused Emerging Markets Fund, Institutional Class	719,616
53,903	WCM Focused International Growth Fund, Institutional Class	<u>1,156,211</u>
	Total Mutual Funds (Identified Cost \$2,175,397)	<u>1,875,827</u>

Shares	Description	Value (t)
<b>Affiliated Mutual Funds — 15.3%</b>		
36,138	Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 356,319
21,946	Loomis Sayles Limited Term Government and Agency Fund, Class N	236,576
60,345	Mirova Global Green Bond Fund, Class N	499,659
100,749	Mirova International Sustainable Equity Fund, Class N	<u>1,160,627</u>
	Total Affiliated Mutual Funds (Identified Cost \$2,557,764)	<u>2,253,181</u>

**Principal Amount**

**Short-Term Investments — 3.6%**

\$509,893	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/2023 at 1.800% to be repurchased at \$509,919 on 2/01/2023 collateralized by \$532,100 U.S. Treasury Note, 3.000% due 6/30/2024 valued at \$520,336 including accrued interest (Note 2 of Notes to Financial Statements)	509,893
15,000	U.S. Treasury Bills, 4.640%, 7/20/2023(d)	<u>14,677</u>
	Total Short-Term Investments (Identified Cost \$524,567)	<u>524,570</u>
	Total Investments — 100.3% (Identified Cost \$15,221,673)	14,731,819
	Other assets less liabilities — (0.3)%	<u>(37,075)</u>
	Net Assets — 100.0%	<u>\$ 14,694,744</u>

(t) See Note 2 of Notes to Financial Statements.

(a) Non-income producing security.

(b) The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.

(c) Variable rate security. Rate as of January 31, 2023 is disclosed.

(d) Interest rate represents discount rate at time of purchase; not a coupon rate.

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 January 31, 2023, the value of Rule 144A holdings amounted to \$6,492 or less than 0.1% 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
GMTN	Global Medium Term Note
LIBOR	London Interbank Offered Rate
MTN	Medium Term Note
REITs	Real Estate Investment Trusts

**Asset Allocation Summary at January 31, 2023**

Equity	85.2%
Fixed Income	11.5
Short-Term Investments	<u>3.6</u>
Total Investments	100.3
Other assets less liabilities	<u>(0.3)</u>
Net Assets	<u>100.0%</u>

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2050 Fund

Shares	Description	Value (t)
<b>Common Stocks — 58.8% of Net Assets</b>		
<b>Aerospace &amp; Defense — 1.4%</b>		
237	AAR Corp.(a)	\$ 12,191
52	Axon Enterprise, Inc.(a)	10,163
554	Boeing Co.(a)	118,002
40	L3Harris Technologies, Inc.	8,593
36	Lockheed Martin Corp.	16,678
73	Moog, Inc., Class A	6,958
125	Raytheon Technologies Corp.	12,481
		<u>185,066</u>
<b>Air Freight &amp; Logistics — 0.5%</b>		
336	Expeditors International of Washington, Inc.	36,339
27	FedEx Corp.	5,234
201	GXO Logistics, Inc.(a)	10,518
80	United Parcel Service, Inc., Class B	14,818
		<u>66,909</u>
<b>Airlines — 0.2%</b>		
251	Alaska Air Group, Inc.(a)	12,886
235	Delta Air Lines, Inc.(a)	9,189
730	JetBlue Airways Corp.(a)	5,840
		<u>27,915</u>
<b>Auto Components — 0.6%</b>		
40	Aptiv PLC(a)	4,524
773	BorgWarner, Inc.	36,547
527	Dana, Inc.	9,560
298	Magna International, Inc.	19,352
99	Mobileye Global, Inc., Class A(a)	3,821
71	Visteon Corp.(a)	11,100
		<u>84,904</u>
<b>Automobiles — 1.0%</b>		
1,331	General Motors Co.	52,335
455	Tesla, Inc.(a)	78,815
69	Thor Industries, Inc.	6,578
		<u>137,728</u>
<b>Banks — 3.2%</b>		
319	Ameris Bancorp	15,044
1,528	Bank of America Corp.	54,214
1,068	Citigroup, Inc.	55,771
123	Citizens Financial Group, Inc.	5,328
227	East West Bancorp, Inc.	17,824
574	First Financial Bancorp	14,539
54	First Republic Bank	7,608
1,716	FNB Corp.	24,487
1,193	Fulton Financial Corp.	19,959
519	Huntington Bancshares, Inc.	7,873
324	International Bancshares Corp.	15,186
278	JPMorgan Chase & Co.	38,909
199	KeyCorp	3,819
110	PNC Financial Services Group, Inc.	18,197
154	Regions Financial Corp.	3,625
12	SVB Financial Group(a)	3,629
366	Truist Financial Corp.	18,077
499	Trustmark Corp.	14,531
160	U.S. Bancorp	7,968
305	Webster Financial Corp.	16,058
1,187	Wells Fargo & Co.	55,635
		<u>418,281</u>
<b>Beverages — 1.0%</b>		
63	Boston Beer Co., Inc., Class A(a)	24,482
204	Coca-Cola Co.	12,509

Shares	Description	Value (t)
<b>Beverages — continued</b>		
184	Keurig Dr Pepper, Inc.	\$ 6,492
820	Monster Beverage Corp.(a)	85,346
40	PepsiCo, Inc.	6,841
		<u>135,670</u>
<b>Biotechnology — 1.6%</b>		
66	AbbVie, Inc.	9,751
290	Alnylam Pharmaceuticals, Inc.(a)	65,656
24	Amgen, Inc.	6,058
26	Biogen, Inc.(a)	7,563
85	BioMarin Pharmaceutical, Inc.(a)	9,805
329	CRISPR Therapeutics AG(a)	16,786
95	Gilead Sciences, Inc.	7,974
182	Halozyme Therapeutics, Inc.(a)	9,422
73	Incyte Corp.(a)	6,215
88	Neurocrine Biosciences, Inc.(a)	9,762
73	Regeneron Pharmaceuticals, Inc.(a)	55,368
28	United Therapeutics Corp.(a)	7,369
11	Vertex Pharmaceuticals, Inc.(a)	3,554
		<u>215,283</u>
<b>Building Products — 0.9%</b>		
135	Builders FirstSource, Inc.(a)	10,759
52	Carlisle Cos., Inc.	13,045
92	Carrier Global Corp.	4,189
375	Fortune Brands Innovations, Inc.	24,191
39	Lennox International, Inc.	10,164
545	Masco Corp.	28,994
596	MasterBrand, Inc.(a)	5,483
117	Owens Corning	11,308
97	Trex Co., Inc.(a)	5,114
		<u>113,247</u>
<b>Capital Markets — 3.6%</b>		
745	Bank of New York Mellon Corp.	37,675
11	BlackRock, Inc.	8,351
42	Cboe Global Markets, Inc.	5,161
461	Charles Schwab Corp.	35,691
66	CME Group, Inc.	11,660
80	FactSet Research Systems, Inc.	33,835
139	Goldman Sachs Group, Inc.	50,848
453	Intercontinental Exchange, Inc.	48,720
243	Janus Henderson Group PLC	6,299
1,145	KKR & Co., Inc.	63,902
15	MarketAxess Holdings, Inc.	5,458
23	Moody's Corp.	7,423
87	Morgan Stanley	8,468
66	MSCI, Inc.	35,083
30	Northern Trust Corp.	2,909
45	S&P Global, Inc.	16,872
500	SEI Investments Co.	31,215
550	State Street Corp.	50,231
30	T. Rowe Price Group, Inc.	3,494
51	Virtus Investment Partners, Inc.	10,959
		<u>474,254</u>
<b>Chemicals — 0.5%</b>		
13	Air Products & Chemicals, Inc.	4,167
43	DuPont de Nemours, Inc.	3,180
27	Ecolab, Inc.	4,180
137	HB Fuller Co.	9,467
97	Innospec, Inc.	10,963
51	Linde PLC	16,878
168	Livent Corp.(a)	4,354
112	Minerals Technologies, Inc.	7,778

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2050 Fund – (continued)

Shares	Description	Value (t)
<b>Chemicals — continued</b>		
18	Sherwin-Williams Co.	\$ 4,259
66	Stepan Co.	7,249
		<u>72,475</u>
<b>Commercial Services &amp; Supplies — 0.1%</b>		
70	MSA Safety, Inc.	9,547
24	Waste Management, Inc.	3,714
		<u>13,261</u>
<b>Communications Equipment — 0.2%</b>		
163	Ciena Corp.(a)	8,479
51	F5, Inc.(a)	7,531
90	Lumentum Holdings, Inc.(a)	5,416
		<u>21,426</u>
<b>Construction &amp; Engineering — 0.2%</b>		
280	AECOM	24,436
<b>Construction Materials — 0.2%</b>		
29	Martin Marietta Materials, Inc.	10,430
68	Vulcan Materials Co.	12,466
		<u>22,896</u>
<b>Consumer Finance — 1.2%</b>		
1,593	Ally Financial, Inc.	51,757
252	American Express Co.	44,082
442	Capital One Financial Corp.	52,598
99	Synchrony Financial	3,636
		<u>152,073</u>
<b>Containers &amp; Packaging — 0.1%</b>		
36	Ball Corp.	2,097
224	Sonoco Products Co.	13,688
		<u>15,785</u>
<b>Distributors — 0.0%</b>		
34	Genuine Parts Co.	5,706
<b>Diversified Consumer Services — 0.2%</b>		
82	Grand Canyon Education, Inc.(a)	9,558
170	Service Corp. International	12,605
		<u>22,163</u>
<b>Diversified Telecommunication Services — 0.6%</b>		
1,083	AT&T, Inc.	22,061
393	Frontier Communications Parent, Inc.(a)	11,637
177	Iridium Communications, Inc.(a)	10,592
213	Lumen Technologies, Inc.	1,118
825	Verizon Communications, Inc.	34,295
		<u>79,703</u>
<b>Electric Utilities — 0.4%</b>		
181	American Electric Power Co., Inc.	17,007
220	Eversource Energy	18,112
115	Exelon Corp.	4,852
142	FirstEnergy Corp.	5,815
91	IDACORP, Inc.	9,629
		<u>55,415</u>
<b>Electrical Equipment — 0.5%</b>		
97	Eaton Corp. PLC	15,734
128	Emerson Electric Co.	11,548
66	Hubbell, Inc.	15,108
75	Regal Rexnord Corp.	10,440
24	Rockwell Automation, Inc.	6,769
193	Sunrun, Inc.(a)	5,072
		<u>64,671</u>

Shares	Description	Value (t)
<b>Electronic Equipment, Instruments &amp; Components — 0.8%</b>		
134	Advanced Energy Industries, Inc.	\$ 12,427
66	Amphenol Corp., Class A	5,265
282	Avnet, Inc.	12,938
176	Cognex Corp.	9,634
59	Corning, Inc.	2,042
38	Keysight Technologies, Inc.(a)	6,815
35	Littelfuse, Inc.	8,984
245	TE Connectivity Ltd.	31,152
15	Teledyne Technologies, Inc.(a)	6,364
13	Zebra Technologies Corp., Class A(a)	4,111
		<u>99,732</u>
<b>Energy Equipment &amp; Services — 0.2%</b>		
160	Baker Hughes Co.	5,078
344	ChampionX Corp.	11,359
404	NOV, Inc.	9,874
101	Schlumberger Ltd.	5,755
		<u>32,066</u>
<b>Entertainment — 2.4%</b>		
200	Activision Blizzard, Inc.	15,314
61	Electronic Arts, Inc.	7,850
330	Netflix, Inc.(a)	116,774
219	Take-Two Interactive Software, Inc.(a)	24,797
1,031	Walt Disney Co.(a)	111,853
2,637	Warner Bros. Discovery, Inc.(a)	39,080
		<u>315,668</u>
<b>Food &amp; Staples Retailing — 0.5%</b>		
142	BJ's Wholesale Club Holdings, Inc.(a)	10,291
30	Costco Wholesale Corp.	15,334
72	Kroger Co.	3,213
164	SpartanNash Co.	5,196
230	Sprouts Farmers Market, Inc.(a)	7,349
99	Walgreens Boots Alliance, Inc.	3,649
144	Walmart, Inc.	20,717
		<u>65,749</u>
<b>Food Products — 0.8%</b>		
128	Campbell Soup Co.	6,647
203	Conagra Brands, Inc.	7,549
127	Darling Ingredients, Inc.(a)	8,419
103	General Mills, Inc.	8,071
35	Hershey Co.	7,861
217	Hormel Foods Corp.	9,832
92	Ingredion, Inc.	9,458
41	J.M. Smucker Co.	6,265
150	Kellogg Co.	10,287
138	Kraft Heinz Co.	5,593
115	McCormick & Co., Inc.	8,639
263	Mondelez International, Inc., Class A	17,211
		<u>105,832</u>
<b>Gas Utilities — 0.2%</b>		
320	New Jersey Resources Corp.	15,975
106	ONE Gas, Inc.	8,730
		<u>24,705</u>
<b>Health Care Equipment &amp; Supplies — 1.0%</b>		
123	Abbott Laboratories	13,598
13	Align Technology, Inc.(a)	3,506
81	Baxter International, Inc.	3,701
47	Becton Dickinson & Co.	11,854
13	Cooper Cos., Inc.	4,536
57	Edwards Lifesciences Corp.(a)	4,372
26	GE HealthCare Technologies, Inc.(a)	1,808

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2050 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Health Care Equipment &amp; Supplies — continued</b>			<b>Industrial Conglomerates — 0.3%</b>		
95	Globus Medical, Inc., Class A(a)	\$ 7,172	129	3M Co.	\$ 14,845
72	Haemonetics Corp.(a)	6,091	80	General Electric Co.	6,439
87	Intuitive Surgical, Inc.(a)	21,375	115	Honeywell International, Inc.	23,975
199	LeMaitre Vascular, Inc.	9,389			45,259
168	Medtronic PLC	14,060	<b>Insurance — 1.5%</b>		
36	Penumbra, Inc.(a)	9,015	32	Allstate Corp.	4,111
29	Shockwave Medical, Inc.(a)	5,450	316	American International Group, Inc.	19,977
67	STAAR Surgical Co.(a)	4,727	37	Assurant, Inc.	4,906
22	Stryker Corp.	5,584	49	Chubb Ltd.	11,147
9	Teleflex, Inc.	2,191	159	First American Financial Corp.	9,837
		128,429	98	Hanover Insurance Group, Inc.	13,189
<b>Health Care Providers &amp; Services — 1.1%</b>			111	Hartford Financial Services Group, Inc.	8,615
141	Acadia Healthcare Co., Inc.(a)	11,847	46	Marsh & McLennan Cos., Inc.	8,046
48	Centene Corp.(a)	3,659	81	Prudential Financial, Inc.	8,500
23	Chemed Corp.	11,618	227	Reinsurance Group of America, Inc.	34,452
37	Cigna Corp.	11,717	140	Selective Insurance Group, Inc.	13,300
148	CVS Health Corp.	13,057	86	Travelers Cos., Inc.	16,436
10	Elevance Health, Inc.	5,000	189	Willis Towers Watson PLC	48,042
89	Encompass Health Corp.	5,558			200,558
146	HCA Healthcare, Inc.	37,240	<b>Interactive Media &amp; Services — 2.9%</b>		
78	Henry Schein, Inc.(a)	6,720	742	Alphabet, Inc., Class A(a)	73,339
9	Humana, Inc.	4,605	1,396	Alphabet, Inc., Class C(a)	139,419
23	Laboratory Corp. of America Holdings	5,799	857	Meta Platforms, Inc., Class A(a)	127,667
240	Select Medical Holdings Corp.	6,977	1,306	Pinterest, Inc., Class A(a)	34,335
132	Tenet Healthcare Corp.(a)	7,240	259	Yelp, Inc.(a)	8,161
39	UnitedHealth Group, Inc.	19,468			382,921
		150,505	<b>Internet &amp; Direct Marketing Retail — 2.3%</b>		
<b>Health Care Technology — 0.5%</b>			263	Alibaba Group Holding Ltd., Sponsored ADR(a)	28,983
1,066	Doximity, Inc., Class A(a)	37,598	2,140	Amazon.com, Inc.(a)	220,698
186	Veeva Systems, Inc., Class A(a)	31,722	751	eBay, Inc.	37,174
		69,320	79	Etsy, Inc.(a)	10,869
<b>Hotels, Restaurants &amp; Leisure — 2.0%</b>					297,724
33	Booking Holdings, Inc.(a)	80,325	<b>IT Services — 2.6%</b>		
3	Chipotle Mexican Grill, Inc.(a)	4,939	56	Accenture PLC, Class A	15,627
113	Hilton Worldwide Holdings, Inc.	16,395	25	Automatic Data Processing, Inc.	5,645
105	Marriott Vacations Worldwide Corp.	16,804	337	Block, Inc.(a)	27,540
72	McDonald's Corp.	19,253	157	Cognizant Technology Solutions Corp., Class A	10,480
532	Starbucks Corp.	58,063	63	Concentrix Corp.	8,934
231	Travel & Leisure Co.	9,788	372	Fiserv, Inc.(a)	39,685
541	Yum China Holdings, Inc.	33,331	30	Gartner, Inc.(a)	10,144
220	Yum! Brands, Inc.	28,712	184	Global Payments, Inc.	20,740
		267,610	47	International Business Machines Corp.	6,332
<b>Household Durables — 0.6%</b>			22	Jack Henry & Associates, Inc.	3,962
45	DR Horton, Inc.	4,441	26	Mastercard, Inc., Class A	9,636
277	KB Home	10,651	27	Paychex, Inc.	3,128
115	Meritage Homes Corp.(a)	12,384	485	PayPal Holdings, Inc.(a)	39,523
675	PulteGroup, Inc.	38,401	529	Shopify, Inc., Class A(a)	26,064
316	Taylor Morrison Home Corp.(a)	11,313	16	VeriSign, Inc.(a)	3,489
		77,190	451	Visa, Inc., Class A	103,825
<b>Household Products — 0.5%</b>			47	WEX, Inc.(a)	8,693
197	Church & Dwight Co., Inc.	15,929			343,447
81	Colgate-Palmolive Co.	6,037	<b>Leisure Products — 0.1%</b>		
349	Energizer Holdings, Inc.	12,948	482	Mattel, Inc.(a)	9,862
252	Procter & Gamble Co.	35,880	183	YETI Holdings, Inc.(a)	8,191
		70,794			18,053
<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>			<b>Life Sciences Tools &amp; Services — 0.5%</b>		
371	AES Corp.	10,169	35	Agilent Technologies, Inc.	5,323
			183	Illumina, Inc.(a)	39,199
			51	Repligen Corp.(a)	9,450
			12	Thermo Fisher Scientific, Inc.	6,844
					60,816

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2050 Fund – (continued)

Shares	Description	Value (t)
<b>Machinery — 1.6%</b>		
74	AGCO Corp.	\$ 10,222
25	Caterpillar, Inc.	6,307
31	Chart Industries, Inc.(a)	4,153
49	Cummins, Inc.	12,227
42	Deere & Co.	17,759
69	Dover Corp.	10,476
99	Fortive Corp.	6,735
271	Graco, Inc.	18,515
20	Illinois Tool Works, Inc.	4,721
163	ITT, Inc.	14,929
124	Oshkosh Corp.	12,497
197	PACCAR, Inc.	21,534
139	Parker-Hannifin Corp.	45,314
151	Terex Corp.	7,697
142	Toro Co.	15,836
		<u>208,922</u>
<b>Media — 1.0%</b>		
9	Cable One, Inc.	7,109
48	Charter Communications, Inc., Class A(a)	18,447
1,074	Comcast Corp., Class A	42,262
430	Interpublic Group of Cos., Inc.	15,678
243	Liberty Broadband Corp., Class C(a)	21,816
167	New York Times Co., Class A	5,818
151	Omnicom Group, Inc.	12,984
185	Paramount Global, Class B	4,285
		<u>128,399</u>
<b>Metals &amp; Mining — 0.4%</b>		
172	Alcoa Corp.	8,985
299	Cleveland-Cliffs, Inc.(a)	6,384
157	Commercial Metals Co.	8,520
64	Newmont Corp.	3,388
51	Reliance Steel & Aluminum Co.	11,600
136	Steel Dynamics, Inc.	16,407
		<u>55,284</u>
<b>Multi-Utilities — 0.1%</b>		
119	Consolidated Edison, Inc.	11,342
45	DTE Energy Co.	5,236
30	WEC Energy Group, Inc.	2,820
		<u>19,398</u>
<b>Multiline Retail — 0.1%</b>		
330	Macy's, Inc.	7,798
60	Target Corp.	10,328
		<u>18,126</u>
<b>Oil, Gas &amp; Consumable Fuels — 1.8%</b>		
781	Antero Midstream Corp.	8,513
199	Antero Resources Corp.(a)	5,739
855	APA Corp.	37,902
78	Chevron Corp.	13,574
503	CNX Resources Corp.(a)	8,415
250	ConocoPhillips	30,468
358	EOG Resources, Inc.	47,346
148	Exxon Mobil Corp.	17,169
157	HF Sinclair Corp.	8,933
572	Kinder Morgan, Inc.	10,468
104	ONEOK, Inc.	7,122
82	Phillips 66	8,222
19	Pioneer Natural Resources Co.	4,377
263	Range Resources Corp.	6,580
998	Southwestern Energy Co.(a)	5,509
42	Valero Energy Corp.	5,881
210	Williams Cos., Inc.	6,770
		<u>232,988</u>

Shares	Description	Value (t)
<b>Personal Products — 0.0%</b>		
19	Estee Lauder Cos., Inc., Class A	\$ 5,264
<b>Pharmaceuticals — 1.6%</b>		
157	Bristol-Myers Squibb Co.	11,406
31	Eli Lilly & Co.	10,669
67	Jazz Pharmaceuticals PLC(a)	10,496
216	Johnson & Johnson	35,299
168	Merck & Co., Inc.	18,045
393	Novartis AG, Sponsored ADR	35,614
206	Novo Nordisk AS, Sponsored ADR	28,589
153	Perrigo Co. PLC	5,725
280	Pfizer, Inc.	12,365
615	Roche Holding AG, Sponsored ADR	24,077
97	Zoetis, Inc.	16,052
		<u>208,337</u>
<b>Professional Services — 0.4%</b>		
139	Equifax, Inc.	30,886
95	Exponent, Inc.	9,741
124	Korn Ferry	6,695
56	Leidos Holdings, Inc.	5,535
73	ManpowerGroup, Inc.	6,363
		<u>59,220</u>
<b>Real Estate Management &amp; Development — 0.5%</b>		
601	CBRE Group, Inc., Class A(a)	51,391
64	Jones Lang LaSalle, Inc.(a)	11,832
		<u>63,223</u>
<b>REITs – Apartments — 0.2%</b>		
39	AvalonBay Communities, Inc.	6,920
58	Camden Property Trust	7,146
147	Equity Residential	9,357
		<u>23,423</u>
<b>REITs – Diversified — 0.3%</b>		
607	American Assets Trust, Inc.	17,275
19	American Tower Corp.	4,245
35	Crown Castle, Inc.	5,184
8	Equinix, Inc.	5,905
163	VICI Properties, Inc.	5,571
104	Weyerhaeuser Co.	3,581
		<u>41,761</u>
<b>REITs – Health Care — 0.1%</b>		
637	Physicians Realty Trust	10,103
51	Ventas, Inc.	2,642
27	Welltower, Inc.	2,026
		<u>14,771</u>
<b>REITs – Hotels — 0.0%</b>		
151	Host Hotels & Resorts, Inc.	2,846
<b>REITs – Mortgage — 0.1%</b>		
440	KKR Real Estate Finance Trust, Inc.	7,009
<b>REITs – Office Property — 0.5%</b>		
1,122	Brandywine Realty Trust	7,360
579	Corporate Office Properties Trust	16,253
387	Douglas Emmett, Inc.	6,482
503	Easterly Government Properties, Inc.	8,169
633	Highwoods Properties, Inc.	19,224
170	Kilroy Realty Corp.	6,977
		<u>64,465</u>
<b>REITs – Regional Malls — 0.0%</b>		
32	Simon Property Group, Inc.	4,111

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2050 Fund – (continued)

Shares	Description	Value (t)
<b>REITs – Shopping Centers — 0.2%</b>		
957	Brixmor Property Group, Inc.	\$ 22,518
<b>REITs – Single Tenant — 0.1%</b>		
313	National Retail Properties, Inc.	14,821
<b>REITs – Warehouse/Industrials — 0.1%</b>		
69	Prologis, Inc.	8,920
<b>Road &amp; Rail — 0.5%</b>		
324	CSX Corp.	10,018
27	J.B. Hunt Transport Services, Inc.	5,104
51	Norfolk Southern Corp.	12,536
74	Ryder System, Inc.	6,986
33	Saia, Inc.(a)	9,002
603	Uber Technologies, Inc.(a)	18,651
34	Union Pacific Corp.	6,943
		69,240
<b>Semiconductors &amp; Semiconductor Equipment — 2.3%</b>		
158	Advanced Micro Devices, Inc.(a)	11,874
96	Analog Devices, Inc.	16,461
23	Broadcom, Inc.	13,455
97	Cirrus Logic, Inc.(a)	8,768
426	Intel Corp.	12,039
183	Lattice Semiconductor Corp.(a)	13,869
73	Micron Technology, Inc.	4,402
590	NVIDIA Corp.	115,268
54	Qorvo, Inc.(a)	5,868
346	QUALCOMM, Inc.	46,091
67	Silicon Laboratories, Inc.(a)	10,513
92	Synaptics, Inc.(a)	11,503
96	Texas Instruments, Inc.	17,012
53	Universal Display Corp.	7,024
95	Wolfspeed, Inc.(a)	7,316
		301,463
<b>Software — 5.4%</b>		
126	Adobe, Inc.(a)	46,663
50	ANSYS, Inc.(a)	13,318
28	Aspen Technology, Inc.(a)	5,565
330	Autodesk, Inc.(a)	71,003
25	Cadence Design Systems, Inc.(a)	4,571
37	Ceridian HCM Holding, Inc.(a)	2,674
278	Dynatrace, Inc.(a)	10,683
17	Fair Isaac Corp.(a)	11,321
173	Gen Digital, Inc.	3,981
30	Intuit, Inc.	12,680
686	Microsoft Corp.	169,998
1,469	Oracle Corp.	129,948
54	Paylocity Holding Corp.(a)	11,248
67	Qualys, Inc.(a)	7,729
27	Roper Technologies, Inc.	11,522
606	Salesforce, Inc.(a)	101,790
60	SPS Commerce, Inc.(a)	8,165
18	Synopsys, Inc.(a)	6,367
18	Tyler Technologies, Inc.(a)	5,810
416	Workday, Inc., Class A(a)	75,475
		710,511
<b>Specialty Retail — 0.7%</b>		
31	Asbury Automotive Group, Inc.(a)	6,820
18	Best Buy Co., Inc.	1,597
100	Boot Barn Holdings, Inc.(a)	8,349
67	Dick's Sporting Goods, Inc.	8,761
63	Five Below, Inc.(a)	12,419
73	Home Depot, Inc.	23,664

Shares	Description	Value (t)
<b>Specialty Retail — continued</b>		
29	Lithia Motors, Inc.	\$ 7,633
22	Ross Stores, Inc.	2,600
143	TJX Cos., Inc.	11,706
69	Williams-Sonoma, Inc.	9,311
		92,860
<b>Technology Hardware, Storage &amp; Peripherals — 0.6%</b>		
515	Apple, Inc.	74,309
191	Hewlett Packard Enterprise Co.	3,081
126	HP, Inc.	3,672
		81,062
<b>Textiles, Apparel &amp; Luxury Goods — 0.7%</b>		
59	Crocs, Inc.(a)	7,185
33	Deckers Outdoor Corp.(a)	14,107
155	NIKE, Inc., Class B	19,736
129	PVH Corp.	11,597
2,016	Under Armour, Inc., Class A(a)	24,978
909	Under Armour, Inc., Class C(a)	9,908
		87,511
<b>Thriffs &amp; Mortgage Finance — 0.1%</b>		
1,195	MGIC Investment Corp.	16,873
<b>Trading Companies &amp; Distributors — 0.1%</b>		
63	GATX Corp.	7,210
<b>Water Utilities — 0.2%</b>		
99	American States Water Co.	9,323
40	American Water Works Co., Inc.	6,259
211	Essential Utilities, Inc.	9,860
		25,442
Total Common Stocks (Identified Cost \$7,526,642)		7,771,792

**Principal Amount**

**Bonds and Notes — 5.1%**

<b>Automotive — 0.1%</b>		
\$ 6,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	5,826
3,000	Lear Corp., 4.250%, 5/15/2029	2,820
4,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	3,488
		12,134
<b>Banking — 0.8%</b>		
6,000	American Express Co., 3.700%, 8/03/2023	5,966
7,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	6,677
6,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	5,919
4,000	Bank of Nova Scotia, 3.400%, 2/11/2024	3,941
7,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	6,257
6,000	Citigroup, Inc., 4.600%, 3/09/2026	5,965
8,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	7,818
6,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	5,870
8,000	KeyCorp, MTN, 2.550%, 10/01/2029	6,963
4,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	3,762
3,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	2,923
4,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	3,569
7,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	6,578
7,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	7,011

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2050 Fund – (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Banking — continued</b>			<b>Healthcare — 0.2%</b>		
\$ 4,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	\$ 3,873	\$ 3,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	\$ 2,941
4,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	3,907	5,000	Cigna Corp., 3.750%, 7/15/2023	4,973
3,000	State Street Corp., 2.400%, 1/24/2030	2,641	4,000	CVS Health Corp., 4.300%, 3/25/2028	3,932
3,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	2,516	4,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	3,841
7,000	Truist Bank, 3.200%, 4/01/2024	6,885	4,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	3,828
7,000	Westpac Banking Corp., 2.350%, 2/19/2025	6,701	4,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	3,567
		105,742			23,082
<b>Brokerage — 0.1%</b>			<b>Integrated Energy — 0.1%</b>		
7,000	BlackRock, Inc., 2.400%, 4/30/2030	6,152	7,000	Exxon Mobil Corp., 2.992%, 3/19/2025	6,806
7,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	5,052	5,000	Shell International Finance BV, 6.375%, 12/15/2038	5,828
		11,204			12,634
<b>Building Materials — 0.1%</b>			<b>Life Insurance — 0.1%</b>		
5,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	4,535	2,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,063
6,000	Owens Corning, 3.950%, 8/15/2029	5,689	5,000	Manulife Financial Corp., 3.703%, 3/16/2032	4,624
		10,224			6,687
<b>Chemicals — 0.0%</b>			<b>Mortgage Related — 1.1%</b>		
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,869	34,262	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(b)	30,025
<b>Diversified Manufacturing — 0.1%</b>			20,348	Federal Home Loan Mortgage Corp., 3.000%, with various maturities from 2049 to 2052(b)	18,500
7,000	3M Co., 3.050%, 4/15/2030	6,304	22,259	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(b)	20,887
3,000	Emerson Electric Co., 2.000%, 12/21/2028	2,639	968	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	935
		8,943	18,883	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2051(b)	15,914
<b>Electric — 0.3%</b>			17,353	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2051(b)	15,252
6,000	Duke Energy Corp., 3.750%, 4/15/2024	5,921	28,148	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(b)	25,662
9,000	Entergy Corp., 0.900%, 9/15/2025	8,087	12,992	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(b)	12,207
8,000	Exelon Corp., 4.050%, 4/15/2030	7,703	7,253	Federal National Mortgage Association, 4.000%, with various maturities from 2050 to 2052(b)	7,007
7,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	5,931	460	Federal National Mortgage Association, 4.500%, with various maturities in 2049(b)	462
2,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	1,865			146,851
2,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	1,700	<b>Natural Gas — 0.0%</b>		
8,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	7,756	7,000	NiSource, Inc., 0.950%, 8/15/2025	6,380
		38,963	<b>Pharmaceuticals — 0.1%</b>		
<b>Environmental — 0.0%</b>			8,000	AbbVie, Inc., 3.600%, 5/14/2025	7,798
3,000	Republic Services, Inc., 1.450%, 2/15/2031	2,401	4,000	Biogen, Inc., 2.250%, 5/01/2030	3,391
5,000	Waste Management, Inc., 2.950%, 6/01/2041	3,945	4,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	3,812
		6,346	4,000	Viatis, Inc., 3.850%, 6/22/2040	2,920
<b>Finance Companies — 0.0%</b>					17,921
4,000	Ares Capital Corp., 3.250%, 7/15/2025	3,766	<b>Property &amp; Casualty Insurance — 0.0%</b>		
3,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	2,665	3,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	2,642
		6,431	<b>Railroads — 0.0%</b>		
<b>Food &amp; Beverage — 0.2%</b>			6,000	CSX Corp., 2.600%, 11/01/2026	5,610
7,000	Coca-Cola Co., 1.450%, 6/01/2027	6,313	<b>REITs – Apartments — 0.0%</b>		
6,000	General Mills, Inc., 4.000%, 4/17/2025	5,907	4,000	Essex Portfolio LP, 3.000%, 1/15/2030	3,494
4,000	Mondelez International, Inc., 2.750%, 4/13/2030	3,562	<b>REITs – Health Care — 0.0%</b>		
7,000	PepsiCo, Inc., 2.750%, 3/19/2030	6,362	6,000	Welltower OP LLC, 2.800%, 6/01/2031	5,002
		22,144	<b>REITs – Office Property — 0.1%</b>		
<b>Government Owned – No Guarantee — 0.1%</b>			6,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	5,858
5,000	Equinor ASA, 3.625%, 4/06/2040	4,373	3,000	Boston Properties LP, 2.750%, 10/01/2026	2,758
12,000	Federal National Mortgage Association, 6.625%, 11/15/2030	14,412	7,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	5,501
		18,785			14,117
<b>Health Insurance — 0.1%</b>					
6,000	Elevance Health, Inc., 4.101%, 3/01/2028	5,889			
5,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	5,547			
		11,436			

See accompanying notes to financial statements.

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2050 Fund – (continued)

Principal Amount	Description	Value (t)
<b>REITs – Single Tenant — 0.0%</b>		
\$ 2,000	Realty Income Corp., 3.400%, 1/15/2028	\$ 1,903
2,000	Spirit Realty LP, 2.700%, 2/15/2032	1,550
		<u>3,453</u>
<b>REITs – Warehouse/Industrials — 0.0%</b>		
3,000	Prologis LP, 1.250%, 10/15/2030	<u>2,370</u>
<b>Restaurants — 0.1%</b>		
8,000	Starbucks Corp., 2.250%, 3/12/2030	<u>6,905</u>
<b>Retailers — 0.1%</b>		
4,000	Amazon.com, Inc., 3.875%, 8/22/2037	3,718
8,000	TJX Cos., Inc., 1.150%, 5/15/2028	6,896
		<u>10,614</u>
<b>Technology — 0.3%</b>		
6,000	Apple, Inc., 2.500%, 2/09/2025	5,790
2,000	Broadcom, Inc., 3.137%, 11/15/2035, 144A	1,553
5,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	4,589
5,000	Intel Corp., 2.450%, 11/15/2029	4,394
7,000	International Business Machines Corp., 4.000%, 6/20/2042	6,102
4,000	NVIDIA Corp., 2.850%, 4/01/2030	3,636
6,000	Oracle Corp., 2.950%, 5/15/2025	5,764
7,000	QUALCOMM, Inc., 1.650%, 5/20/2032	5,636
		<u>37,464</u>
<b>Treasuries — 0.8%</b>		
12,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	7,052
8,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	6,381
7,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	5,622
16,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	13,774
20,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	17,609
9,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	7,926
12,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	10,608
39,000	U.S. Treasury Notes, 0.375%, 11/30/2025	35,344
		<u>104,316</u>
<b>Utility Other — 0.0%</b>		
6,000	Essential Utilities, Inc., 4.276%, 5/01/2049	<u>5,187</u>
<b>Wireless — 0.1%</b>		
6,000	Vodafone Group PLC, 6.150%, 2/27/2037	<u>6,452</u>
<b>Wirelines — 0.1%</b>		
2,000	AT&T, Inc., 3.650%, 6/01/2051	1,539
5,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 5.706%, 5/15/2025(c)	5,067
		<u>6,606</u>
	Total Bonds and Notes (Identified Cost \$737,529)	<u>682,008</u>

**Shares**

**Exchange-Traded Funds — 8.4%**

15,467	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,153,525)	<u>1,109,757</u>
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**Mutual Funds — 13.3%**

46,562	WCM Focused Emerging Markets Fund, Institutional Class	651,407
51,686	WCM Focused International Growth Fund, Institutional Class	1,108,655
	Total Mutual Funds (Identified Cost \$2,042,388)	<u>1,760,062</u>

Shares	Description	Value (t)
<b>Affiliated Mutual Funds — 10.8%</b>		
12,682	Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 125,046
23,119	Mirova Global Green Bond Fund, Class N	191,428
97,197	Mirova International Sustainable Equity Fund, Class N	1,119,712
	Total Affiliated Mutual Funds (Identified Cost \$1,638,683)	<u>1,436,186</u>

**Principal Amount**

**Short-Term Investments — 3.8%**

\$493,859	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/2023 at 1.800% to be repurchased at \$493,884 on 2/01/2023 collateralized by \$515,500 U.S. Treasury Note, 3.000% due 6/30/2024 valued at \$504,103 including accrued interest (Note 2 of Notes to Financial Statements)	493,859
5,000	U.S. Treasury Bills, 4.640%, 7/20/2023(d)	4,892
	Total Short-Term Investments (Identified Cost \$498,750)	<u>498,751</u>
	Total Investments — 100.2% (Identified Cost \$13,597,517)	13,258,556
	Other assets less liabilities — (0.2)%	<u>(32,759)</u>
	Net Assets — 100.0%	<u>\$ 13,225,797</u>

(t) See Note 2 of Notes to Financial Statements.

(a) Non-income producing security.

(b) The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.

(c) Variable rate security. Rate as of January 31, 2023 is disclosed.

(d) Interest rate represents discount rate at time of purchase; not a coupon rate.

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 January 31, 2023, the value of Rule 144A holdings amounted to \$9,904 or 0.1% 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
GMTN	Global Medium Term Note
LIBOR	London Interbank Offered Rate
MTN	Medium Term Note
REITs	Real Estate Investment Trusts

**Asset Allocation Summary at January 31, 2023**

Equity	89.0%
Fixed Income	7.4
Short-Term Investments	3.8
Total Investments	100.2
Other assets less liabilities	<u>(0.2)</u>
Net Assets	<u>100.0%</u>

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2055 Fund

Shares	Description	Value (t)
<b>Common Stocks — 59.6% of Net Assets</b>		
<b>Aerospace &amp; Defense — 1.4%</b>		
204	AAR Corp.(a)	\$ 10,494
44	Axon Enterprise, Inc.(a)	8,599
470	Boeing Co.(a)	100,110
35	L3Harris Technologies, Inc.	7,519
31	Lockheed Martin Corp.	14,361
64	Moog, Inc., Class A	6,100
103	Raytheon Technologies Corp.	10,285
		157,468
<b>Air Freight &amp; Logistics — 0.5%</b>		
288	Expeditors International of Washington, Inc.	31,147
24	FedEx Corp.	4,653
170	GXO Logistics, Inc.(a)	8,896
67	United Parcel Service, Inc., Class B	12,410
		57,106
<b>Airlines — 0.2%</b>		
220	Alaska Air Group, Inc.(a)	11,295
199	Delta Air Lines, Inc.(a)	7,781
641	JetBlue Airways Corp.(a)	5,128
		24,204
<b>Auto Components — 0.7%</b>		
31	Aptiv PLC(a)	3,506
667	BorgWarner, Inc.	31,536
433	Dana, Inc.	7,854
259	Magna International, Inc.	16,819
83	Mobileye Global, Inc., Class A(a)	3,204
59	Visteon Corp.(a)	9,224
		72,143
<b>Automobiles — 1.1%</b>		
1,155	General Motors Co.	45,414
386	Tesla, Inc.(a)	66,863
60	Thor Industries, Inc.	5,720
		117,997
<b>Banks — 3.2%</b>		
269	Ameris Bancorp	12,686
1,288	Bank of America Corp.	45,698
920	Citigroup, Inc.	48,042
107	Citizens Financial Group, Inc.	4,635
192	East West Bancorp, Inc.	15,076
487	First Financial Bancorp	12,336
45	First Republic Bank	6,340
1,439	FNB Corp.	20,535
1,004	Fulton Financial Corp.	16,797
433	Huntington Bancshares, Inc.	6,569
273	International Bancshares Corp.	12,795
239	JPMorgan Chase & Co.	33,450
153	KeyCorp	2,936
91	PNC Financial Services Group, Inc.	15,054
131	Regions Financial Corp.	3,084
11	SVB Financial Group(a)	3,327
311	Truist Financial Corp.	15,360
422	Trustmark Corp.	12,289
138	U.S. Bancorp	6,872
257	Webster Financial Corp.	13,531
1,021	Wells Fargo & Co.	47,854
		355,266
<b>Beverages — 1.0%</b>		
53	Boston Beer Co., Inc., Class A(a)	20,596
170	Coca-Cola Co.	10,424
153	Keurig Dr Pepper, Inc.	5,398

Shares	Description	Value (t)
<b>Beverages — continued</b>		
696	Monster Beverage Corp.(a)	\$ 72,440
33	PepsiCo, Inc.	5,644
		114,502
<b>Biotechnology — 1.6%</b>		
54	AbbVie, Inc.	7,978
246	Alnylam Pharmaceuticals, Inc.(a)	55,694
22	Amgen, Inc.	5,553
21	Biogen, Inc.(a)	6,109
72	BioMarin Pharmaceutical, Inc.(a)	8,305
277	CRISPR Therapeutics AG(a)	14,133
85	Gilead Sciences, Inc.	7,135
134	Halozyme Therapeutics, Inc.(a)	6,937
61	Incyte Corp.(a)	5,194
74	Neurocrine Biosciences, Inc.(a)	8,209
62	Regeneron Pharmaceuticals, Inc.(a)	47,025
23	United Therapeutics Corp.(a)	6,053
9	Vertex Pharmaceuticals, Inc.(a)	2,908
		181,233
<b>Building Products — 0.9%</b>		
120	Builders FirstSource, Inc.(a)	9,564
43	Carlisle Cos., Inc.	10,787
79	Carrier Global Corp.	3,597
325	Fortune Brands Innovations, Inc.	20,966
33	Lennox International, Inc.	8,600
472	Masco Corp.	25,110
518	MasterBrand, Inc.(a)	4,766
100	Owens Corning	9,665
85	Trex Co., Inc.(a)	4,481
		97,536
<b>Capital Markets — 3.7%</b>		
644	Bank of New York Mellon Corp.	32,567
10	BlackRock, Inc.	7,592
35	Cboe Global Markets, Inc.	4,301
394	Charles Schwab Corp.	30,504
56	CME Group, Inc.	9,893
68	FactSet Research Systems, Inc.	28,760
119	Goldman Sachs Group, Inc.	43,531
389	Intercontinental Exchange, Inc.	41,837
214	Janus Henderson Group PLC	5,547
991	KKR & Co., Inc.	55,308
11	MarketAxess Holdings, Inc.	4,002
20	Moody's Corp.	6,455
75	Morgan Stanley	7,300
56	MSCI, Inc.	29,767
25	Northern Trust Corp.	2,424
38	S&P Global, Inc.	14,248
424	SEI Investments Co.	26,470
474	State Street Corp.	43,290
26	T. Rowe Price Group, Inc.	3,028
43	Virtus Investment Partners, Inc.	9,240
		406,064
<b>Chemicals — 0.6%</b>		
11	Air Products & Chemicals, Inc.	3,526
35	DuPont de Nemours, Inc.	2,588
23	Ecolab, Inc.	3,561
118	HB Fuller Co.	8,154
83	Innospec, Inc.	9,381
45	Linde PLC	14,892
151	Livent Corp.(a)	3,914
101	Minerals Technologies, Inc.	7,014
16	Sherwin-Williams Co.	3,785

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2055 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Chemicals — continued</b>			<b>Electronic Equipment, Instruments &amp; Components — continued</b>	
57	Stepan Co.	\$ 6,261	57	Amphenol Corp., Class A	\$ 4,547
		63,076	248	Avnet, Inc.	11,378
	<b>Commercial Services &amp; Supplies — 0.1%</b>		152	Cognex Corp.	8,321
60	MSA Safety, Inc.	8,184	48	Corning, Inc.	1,661
21	Waste Management, Inc.	3,249	31	Keysight Technologies, Inc.(a)	5,560
		11,433	31	Littelfuse, Inc.	7,957
	<b>Communications Equipment — 0.2%</b>		210	TE Connectivity Ltd.	26,702
144	Ciena Corp.(a)	7,491	13	Teledyne Technologies, Inc.(a)	5,515
44	F5, Inc.(a)	6,497	12	Zebra Technologies Corp., Class A(a)	3,794
80	Lumentum Holdings, Inc.(a)	4,814			86,286
		18,802		<b>Energy Equipment &amp; Services — 0.2%</b>	
	<b>Construction &amp; Engineering — 0.2%</b>		133	Baker Hughes Co.	4,222
235	AECOM	20,508	258	ChampionX Corp.	8,519
	<b>Construction Materials — 0.2%</b>		341	NOV, Inc.	8,334
23	Martin Marietta Materials, Inc.	8,272	80	Schlumberger Ltd.	4,558
58	Vulcan Materials Co.	10,633			25,633
		18,905		<b>Entertainment — 2.4%</b>	
	<b>Consumer Finance — 1.2%</b>		169	Activision Blizzard, Inc.	12,940
1,369	Ally Financial, Inc.	44,479	55	Electronic Arts, Inc.	7,077
211	American Express Co.	36,910	280	Netflix, Inc.(a)	99,081
380	Capital One Financial Corp.	45,220	189	Take-Two Interactive Software, Inc.(a)	21,401
85	Synchrony Financial	3,122	873	Walt Disney Co.(a)	94,712
		129,731	2,259	Warner Bros. Discovery, Inc.(a)	33,478
	<b>Containers &amp; Packaging — 0.1%</b>				268,689
29	Ball Corp.	1,689		<b>Food &amp; Staples Retailing — 0.5%</b>	
197	Sonoco Products Co.	12,039	119	BJ's Wholesale Club Holdings, Inc.(a)	8,624
		13,728	25	Costco Wholesale Corp.	12,778
	<b>Distributors — 0.0%</b>		65	Kroger Co.	2,901
30	Genuine Parts Co.	5,035	139	SpartanNash Co.	4,404
	<b>Diversified Consumer Services — 0.2%</b>		199	Sprouts Farmers Market, Inc.(a)	6,358
71	Grand Canyon Education, Inc.(a)	8,276	86	Walgreens Boots Alliance, Inc.	3,170
146	Service Corp. International	10,826	121	Walmart, Inc.	17,408
		19,102			55,643
	<b>Diversified Telecommunication Services — 0.6%</b>			<b>Food Products — 0.8%</b>	
945	AT&T, Inc.	19,250	108	Campbell Soup Co.	5,608
334	Frontier Communications Parent, Inc.(a)	9,890	170	Conagra Brands, Inc.	6,322
153	Iridium Communications, Inc.(a)	9,155	110	Darling Ingredients, Inc.(a)	7,292
179	Lumen Technologies, Inc.	940	93	General Mills, Inc.	7,288
692	Verizon Communications, Inc.	28,766	29	Hershey Co.	6,513
		68,001	179	Hormel Foods Corp.	8,111
	<b>Electric Utilities — 0.4%</b>		78	Ingredion, Inc.	8,018
154	American Electric Power Co., Inc.	14,470	34	J.M. Smucker Co.	5,195
189	Eversource Energy	15,560	124	Kellogg Co.	8,504
99	Exelon Corp.	4,177	115	Kraft Heinz Co.	4,661
123	FirstEnergy Corp.	5,037	96	McCormick & Co., Inc.	7,212
79	IDACORP, Inc.	8,359	218	Mondelez International, Inc., Class A	14,266
		47,603			88,990
	<b>Electrical Equipment — 0.5%</b>			<b>Gas Utilities — 0.2%</b>	
85	Eaton Corp. PLC	13,788	268	New Jersey Resources Corp.	13,379
112	Emerson Electric Co.	10,105	90	ONE Gas, Inc.	7,412
54	Hubbell, Inc.	12,361			20,791
66	Regal Rexnord Corp.	9,187		<b>Health Care Equipment &amp; Supplies — 1.0%</b>	
19	Rockwell Automation, Inc.	5,359	107	Abbott Laboratories	11,829
165	Sunrun, Inc.(a)	4,336	11	Align Technology, Inc.(a)	2,967
		55,136	76	Baxter International, Inc.	3,472
	<b>Electronic Equipment, Instruments &amp; Components — 0.8%</b>		41	Becton Dickinson & Co.	10,341
117	Advanced Energy Industries, Inc.	10,851	10	Cooper Cos., Inc.	3,489
			49	Edwards Lifesciences Corp.(a)	3,758
			23	GE HealthCare Technologies, Inc.(a)	1,599
			83	Globus Medical, Inc., Class A(a)	6,267

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2055 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Health Care Equipment &amp; Supplies — continued</b>			<b>Industrial Conglomerates — continued</b>		
63	Haemonetics Corp.(a)	\$ 5,330	97	Honeywell International, Inc.	\$ 20,222
74	Intuitive Surgical, Inc.(a)	18,181			38,434
146	LeMaitre Vascular, Inc.	6,888		<b>Insurance — 1.5%</b>	
144	Medtronic PLC	12,051	26	Allstate Corp.	3,340
31	Penumbra, Inc.(a)	7,763	268	American International Group, Inc.	16,943
24	Shockwave Medical, Inc.(a)	4,510	31	Assurant, Inc.	4,110
59	STAAR Surgical Co.(a)	4,163	41	Chubb Ltd.	9,327
19	Stryker Corp.	4,822	138	First American Financial Corp.	8,538
9	Teleflex, Inc.	2,191	85	Hanover Insurance Group, Inc.	11,439
		109,621	99	Hartford Financial Services Group, Inc.	7,683
<b>Health Care Providers &amp; Services — 1.2%</b>			39	Marsh & McLennan Cos., Inc.	6,822
124	Acadia Healthcare Co., Inc.(a)	10,419	67	Prudential Financial, Inc.	7,031
38	Centene Corp.(a)	2,897	195	Reinsurance Group of America, Inc.	29,595
20	Chemed Corp.	10,103	122	Selective Insurance Group, Inc.	11,590
32	Cigna Corp.	10,133	70	Travelers Cos., Inc.	13,379
124	CVS Health Corp.	10,939	160	Willis Towers Watson PLC	40,671
9	Elevance Health, Inc.	4,500			170,468
78	Encompass Health Corp.	4,871		<b>Interactive Media &amp; Services — 2.9%</b>	
124	HCA Healthcare, Inc.	31,629	668	Alphabet, Inc., Class A(a)	66,025
65	Henry Schein, Inc.(a)	5,600	1,152	Alphabet, Inc., Class C(a)	115,050
7	Humana, Inc.	3,582	730	Meta Platforms, Inc., Class A(a)	108,748
19	Laboratory Corp. of America Holdings	4,790	1,107	Pinterest, Inc., Class A(a)	29,103
211	Select Medical Holdings Corp.	6,134	228	Yelp, Inc.(a)	7,185
116	Tenet Healthcare Corp.(a)	6,363			326,111
34	UnitedHealth Group, Inc.	16,972		<b>Internet &amp; Direct Marketing Retail — 2.3%</b>	
		128,932	223	Alibaba Group Holding Ltd., Sponsored ADR(a)	24,575
<b>Health Care Technology — 0.5%</b>			1,813	Amazon.com, Inc.(a)	186,975
904	Doximity, Inc., Class A(a)	31,884	659	eBay, Inc.	32,620
157	Veeva Systems, Inc., Class A(a)	26,776	67	Etsy, Inc.(a)	9,218
		58,660			253,388
<b>Hotels, Restaurants &amp; Leisure — 2.0%</b>				<b>IT Services — 2.6%</b>	
27	Booking Holdings, Inc.(a)	65,721	48	Accenture PLC, Class A	13,394
3	Chipotle Mexican Grill, Inc.(a)	4,939	20	Automatic Data Processing, Inc.	4,516
98	Hilton Worldwide Holdings, Inc.	14,219	285	Block, Inc.(a)	23,290
89	Marriott Vacations Worldwide Corp.	14,244	136	Cognizant Technology Solutions Corp., Class A	9,078
62	McDonald's Corp.	16,579	55	Concentrix Corp.	7,799
449	Starbucks Corp.	49,004	315	Fiserv, Inc.(a)	33,604
201	Travel & Leisure Co.	8,516	26	Gartner, Inc.(a)	8,792
458	Yum China Holdings, Inc.	28,217	158	Global Payments, Inc.	17,810
185	Yum! Brands, Inc.	24,144	38	International Business Machines Corp.	5,120
		225,583	21	Jack Henry & Associates, Inc.	3,782
<b>Household Durables — 0.6%</b>			21	Mastercard, Inc., Class A	7,782
38	DR Horton, Inc.	3,750	22	Paychex, Inc.	2,549
244	KB Home	9,382	418	PayPal Holdings, Inc.(a)	34,063
94	Meritage Homes Corp.(a)	10,123	448	Shopify, Inc., Class A(a)	22,073
580	PulteGroup, Inc.	32,996	13	VeriSign, Inc.(a)	2,835
246	Taylor Morrison Home Corp.(a)	8,807	382	Visa, Inc., Class A	87,940
		65,058	41	WEX, Inc.(a)	7,584
<b>Household Products — 0.5%</b>					292,011
164	Church & Dwight Co., Inc.	13,261		<b>Leisure Products — 0.1%</b>	
67	Colgate-Palmolive Co.	4,993	429	Mattel, Inc.(a)	8,777
296	Energizer Holdings, Inc.	10,982	154	YETI Holdings, Inc.(a)	6,893
210	Procter & Gamble Co.	29,900			15,670
		59,136		<b>Life Sciences Tools &amp; Services — 0.5%</b>	
<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>			28	Agilent Technologies, Inc.	4,258
324	AES Corp.	8,881	156	Illumina, Inc.(a)	33,415
<b>Industrial Conglomerates — 0.3%</b>			44	Repligen Corp.(a)	8,153
110	3M Co.	12,659	10	Thermo Fisher Scientific, Inc.	5,704
69	General Electric Co.	5,553			51,530

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2055 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Machinery — 1.6%</b>			<b>Oil, Gas &amp; Consumable Fuels — continued</b>	
62	AGCO Corp.	\$ 8,564	173	Williams Cos., Inc.	\$ 5,577
21	Caterpillar, Inc.	5,298			198,980
26	Chart Industries, Inc.(a)	3,484		<b>Personal Products — 0.0%</b>	
42	Cummins, Inc.	10,481	16	Estee Lauder Cos., Inc., Class A	4,433
35	Deere & Co.	14,799		<b>Pharmaceuticals — 1.6%</b>	
55	Dover Corp.	8,351	135	Bristol-Myers Squibb Co.	9,808
83	Fortive Corp.	5,647	27	Eli Lilly & Co.	9,292
229	Graco, Inc.	15,645	59	Jazz Pharmaceuticals PLC(a)	9,243
17	Illinois Tool Works, Inc.	4,013	182	Johnson & Johnson	29,742
136	ITT, Inc.	12,456	140	Merck & Co., Inc.	15,037
107	Oshkosh Corp.	10,783	333	Novartis AG, Sponsored ADR	30,177
167	PACCAR, Inc.	18,255	175	Novo Nordisk AS, Sponsored ADR	24,287
119	Parker-Hannifin Corp.	38,794	127	Perrigo Co. PLC	4,752
133	Terex Corp.	6,779	237	Pfizer, Inc.	10,466
120	Toro Co.	13,382	520	Roche Holding AG, Sponsored ADR	20,358
		176,731	84	Zoetis, Inc.	13,901
					177,063
	<b>Media — 1.0%</b>			<b>Professional Services — 0.5%</b>	
7	Cable One, Inc.	5,529	121	Equifax, Inc.	26,886
41	Charter Communications, Inc., Class A(a)	15,757	81	Exponent, Inc.	8,306
922	Comcast Corp., Class A	36,281	109	Korn Ferry	5,885
363	Interpublic Group of Cos., Inc.	13,235	46	Leidos Holdings, Inc.	4,547
206	Liberty Broadband Corp., Class C(a)	18,495	65	ManpowerGroup, Inc.	5,665
147	New York Times Co., Class A	5,121			51,289
129	Omnicom Group, Inc.	11,093		<b>Real Estate Management &amp; Development — 0.5%</b>	
159	Paramount Global, Class B	3,682	517	CBRE Group, Inc., Class A(a)	44,208
		109,193	56	Jones Lang LaSalle, Inc.(a)	10,353
					54,561
	<b>Metals &amp; Mining — 0.4%</b>			<b>REITs – Apartments — 0.2%</b>	
149	Alcoa Corp.	7,784	32	AvalonBay Communities, Inc.	5,678
262	Cleveland-Cliffs, Inc.(a)	5,594	49	Camden Property Trust	6,037
132	Commercial Metals Co.	7,163	120	Equity Residential	7,638
53	Newmont Corp.	2,805			19,353
42	Reliance Steel & Aluminum Co.	9,553		<b>REITs – Diversified — 0.3%</b>	
111	Steel Dynamics, Inc.	13,391	473	American Assets Trust, Inc.	13,462
		46,290	16	American Tower Corp.	3,574
	<b>Multi-Utilities — 0.2%</b>		30	Crown Castle, Inc.	4,443
99	Consolidated Edison, Inc.	9,435	7	Equinix, Inc.	5,167
40	DTE Energy Co.	4,655	139	VICI Properties, Inc.	4,751
24	WEC Energy Group, Inc.	2,256	78	Weyerhaeuser Co.	2,686
		16,346			34,083
	<b>Multiline Retail — 0.1%</b>			<b>REITs – Health Care — 0.1%</b>	
290	Macy's, Inc.	6,853	561	Physicians Realty Trust	8,898
52	Target Corp.	8,951	46	Ventas, Inc.	2,383
		15,804	22	Welltower, Inc.	1,651
					12,932
	<b>Oil, Gas &amp; Consumable Fuels — 1.8%</b>			<b>REITs – Hotels — 0.0%</b>	
663	Antero Midstream Corp.	7,227	140	Host Hotels & Resorts, Inc.	2,639
182	Antero Resources Corp.(a)	5,249		<b>REITs – Mortgage — 0.1%</b>	
742	APA Corp.	32,893	387	KKR Real Estate Finance Trust, Inc.	6,165
67	Chevron Corp.	11,659		<b>REITs – Office Property — 0.5%</b>	
436	CNX Resources Corp.(a)	7,294	972	Brandywine Realty Trust	6,377
216	ConocoPhillips	26,324	490	Corporate Office Properties Trust	13,754
309	EOG Resources, Inc.	40,865	332	Douglas Emmett, Inc.	5,561
123	Exxon Mobil Corp.	14,269	442	Easterly Government Properties, Inc.	7,178
133	HF Sinclair Corp.	7,568	538	Highwoods Properties, Inc.	16,339
467	Kinder Morgan, Inc.	8,546	147	Kilroy Realty Corp.	6,033
87	ONEOK, Inc.	5,958			55,242
69	Phillips 66	6,919			
14	Pioneer Natural Resources Co.	3,225			
232	Range Resources Corp.	5,805			
877	Southwestern Energy Co.(a)	4,841			
34	Valero Energy Corp.	4,761			

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2055 Fund – (continued)

Shares	Description	Value (t)
<b>REITs – Regional Malls — 0.0%</b>		
28	Simon Property Group, Inc.	\$ 3,597
<b>REITs – Shopping Centers — 0.2%</b>		
800	Brixmor Property Group, Inc.	18,824
<b>REITs – Single Tenant — 0.1%</b>		
272	National Retail Properties, Inc.	12,879
<b>REITs – Warehouse/Industrials — 0.1%</b>		
60	Prologis, Inc.	7,757
<b>Road &amp; Rail — 0.5%</b>		
287	CSX Corp.	8,874
22	J.B. Hunt Transport Services, Inc.	4,159
44	Norfolk Southern Corp.	10,816
57	Ryder System, Inc.	5,381
29	Saia, Inc.(a)	7,911
523	Uber Technologies, Inc.(a)	16,176
28	Union Pacific Corp.	5,717
		59,034
<b>Semiconductors &amp; Semiconductor Equipment — 2.3%</b>		
133	Advanced Micro Devices, Inc.(a)	9,995
77	Analog Devices, Inc.	13,203
20	Broadcom, Inc.	11,700
84	Cirrus Logic, Inc.(a)	7,593
366	Intel Corp.	10,343
146	Lattice Semiconductor Corp.(a)	11,065
62	Micron Technology, Inc.	3,739
503	NVIDIA Corp.	98,271
44	Qorvo, Inc.(a)	4,781
293	QUALCOMM, Inc.	39,030
58	Silicon Laboratories, Inc.(a)	9,101
75	Synaptics, Inc.(a)	9,377
79	Texas Instruments, Inc.	14,000
47	Universal Display Corp.	6,229
82	Wolfspeed, Inc.(a)	6,315
		254,742
<b>Software — 5.5%</b>		
108	Adobe, Inc.(a)	39,997
44	ANSYS, Inc.(a)	11,720
25	Aspen Technology, Inc.(a)	4,969
281	Autodesk, Inc.(a)	60,460
23	Cadence Design Systems, Inc.(a)	4,205
32	Ceridian HCM Holding, Inc.(a)	2,313
234	Dynatrace, Inc.(a)	8,993
14	Fair Isaac Corp.(a)	9,323
141	Gen Digital, Inc.	3,244
26	Intuit, Inc.	10,990
584	Microsoft Corp.	144,721
1,253	Oracle Corp.	110,840
44	Paylocity Holding Corp.(a)	9,165
57	Qualys, Inc.(a)	6,576
24	Roper Technologies, Inc.	10,242
520	Salesforce, Inc.(a)	87,344
54	SPS Commerce, Inc.(a)	7,348
15	Synopsys, Inc.(a)	5,306
15	Tyler Technologies, Inc.(a)	4,842
352	Workday, Inc., Class A(a)	63,863
		606,461
<b>Specialty Retail — 0.7%</b>		
26	Asbury Automotive Group, Inc.(a)	5,720
17	Best Buy Co., Inc.	1,508
87	Boot Barn Holdings, Inc.(a)	7,264
57	Dick's Sporting Goods, Inc.	7,453
55	Five Below, Inc.(a)	10,842

Shares	Description	Value (t)
<b>Specialty Retail — continued</b>		
62	Home Depot, Inc.	\$ 20,098
26	Lithia Motors, Inc.	6,843
19	Ross Stores, Inc.	2,246
117	TJX Cos., Inc.	9,578
56	Williams-Sonoma, Inc.	7,557
		79,109
<b>Technology Hardware, Storage &amp; Peripherals — 0.6%</b>		
438	Apple, Inc.	63,199
156	Hewlett Packard Enterprise Co.	2,516
103	HP, Inc.	3,002
		68,717
<b>Textiles, Apparel &amp; Luxury Goods — 0.7%</b>		
51	Crocs, Inc.(a)	6,210
27	Deckers Outdoor Corp.(a)	11,542
136	NIKE, Inc., Class B	17,317
109	PVH Corp.	9,799
1,707	Under Armour, Inc., Class A(a)	21,150
772	Under Armour, Inc., Class C(a)	8,415
		74,433
<b>Thriffs &amp; Mortgage Finance — 0.1%</b>		
940	MGIC Investment Corp.	13,273
<b>Trading Companies &amp; Distributors — 0.1%</b>		
55	GATX Corp.	6,295
<b>Water Utilities — 0.2%</b>		
86	American States Water Co.	8,099
34	American Water Works Co., Inc.	5,321
183	Essential Utilities, Inc.	8,551
		21,971
	Total Common Stocks (Identified Cost \$6,405,868)	6,612,290
<b>Principal Amount</b>		
<b>Bonds and Notes — 3.8%</b>		
<b>Automotive — 0.1%</b>		
\$ 3,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	2,913
2,000	Lear Corp., 4.250%, 5/15/2029	1,880
2,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	1,744
		6,537
<b>Banking — 0.6%</b>		
3,000	American Express Co., 3.700%, 8/03/2023	2,983
4,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	3,815
4,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	3,946
2,000	Bank of Nova Scotia, 3.400%, 2/11/2024	1,971
5,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	4,469
4,000	Citigroup, Inc., 4.600%, 3/09/2026	3,977
3,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	2,932
5,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	4,892
5,000	KeyCorp, MTN, 2.550%, 10/01/2029	4,352
1,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	940
2,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	1,949
2,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	1,784
5,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	4,698

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2055 Fund – (continued)

Principal Amount	Description	Value (t)
<b>Banking — continued</b>		
\$ 4,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	\$ 4,007
5,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	4,841
2,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	1,953
2,000	State Street Corp., 2.400%, 1/24/2030	1,761
2,000	Toronto-Dominion Banks, GMTN, 2.450%, 1/12/2032	1,677
4,000	Truist Bank, 3.200%, 4/01/2024	3,934
5,000	Westpac Banking Corp., 2.350%, 2/19/2025	4,787
		65,668
<b>Brokerage — 0.1%</b>		
5,000	BlackRock, Inc., 2.400%, 4/30/2030	4,394
5,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	3,609
		8,003
<b>Building Materials — 0.1%</b>		
2,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	1,814
7,000	Owens Corning, 3.950%, 8/15/2029	6,637
		8,451
<b>Chemicals — 0.0%</b>		
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,870
<b>Diversified Manufacturing — 0.1%</b>		
5,000	3M Co., 3.050%, 4/15/2030	4,503
2,000	Emerson Electric Co., 2.000%, 12/21/2028	1,759
		6,262
<b>Electric — 0.2%</b>		
5,000	Duke Energy Corp., 3.750%, 4/15/2024	4,934
4,000	Entergy Corp., 0.900%, 9/15/2025	3,594
4,000	Exelon Corp., 4.050%, 4/15/2030	3,851
4,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	3,389
2,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	1,700
7,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	6,787
		24,255
<b>Environmental — 0.0%</b>		
2,000	Republic Services, Inc., 1.450%, 2/15/2031	1,601
4,000	Waste Management, Inc., 2.950%, 6/01/2041	3,156
		4,757
<b>Finance Companies — 0.0%</b>		
2,000	Ares Capital Corp., 3.250%, 7/15/2025	1,883
2,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	1,777
		3,660
<b>Food &amp; Beverage — 0.1%</b>		
4,000	Coca-Cola Co., 1.450%, 6/01/2027	3,607
3,000	General Mills, Inc., 4.000%, 4/17/2025	2,954
2,000	Mondelez International, Inc., 2.750%, 4/13/2030	1,781
5,000	PepsiCo, Inc., 2.750%, 3/19/2030	4,544
		12,886
<b>Government Owned – No Guarantee — 0.1%</b>		
3,000	Equinor ASA, 3.625%, 4/06/2040	2,624
6,000	Federal National Mortgage Association, 6.625%, 11/15/2030	7,206
		9,830
<b>Health Insurance — 0.1%</b>		
4,000	Elevance Health, Inc., 4.101%, 3/01/2028	3,926
3,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	3,328
		7,254

Principal Amount	Description	Value (t)
<b>Healthcare — 0.1%</b>		
\$ 1,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	\$ 981
3,000	CVS Health Corp., 4.300%, 3/25/2028	2,949
2,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	1,920
2,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	1,914
2,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	1,784
		9,548
<b>Integrated Energy — 0.1%</b>		
5,000	Exxon Mobil Corp., 2.992%, 3/19/2025	4,861
3,000	Shell International Finance BV, 6.375%, 12/15/2038	3,497
		8,358
<b>Life Insurance — 0.0%</b>		
2,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,063
3,000	Manulife Financial Corp., 3.703%, 3/16/2032	2,775
		4,838
<b>Mortgage Related — 0.8%</b>		
17,919	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(b)	15,705
10,567	Federal Home Loan Mortgage Corp., 3.000%, with various maturities in 2052(b)	9,606
10,764	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(b)	10,097
968	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	934
13,547	Federal National Mortgage Association, 2.000%, with various maturities in 2051(b)	11,417
11,845	Federal National Mortgage Association, 2.500%, with various maturities in 2051(b)	10,410
19,660	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(b)	17,963
10,261	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(b)	9,648
5,613	Federal National Mortgage Association, 4.000%, with various maturities from 2049 to 2052(b)	5,429
462	Federal National Mortgage Association, 4.500%, with various maturities from 2048 to 2049(b)	465
		91,674
<b>Natural Gas — 0.1%</b>		
6,000	NiSource, Inc., 0.950%, 8/15/2025	5,468
<b>Pharmaceuticals — 0.1%</b>		
5,000	AbbVie, Inc., 3.600%, 5/14/2025	4,874
2,000	Biogen, Inc., 2.250%, 5/01/2030	1,696
4,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	3,812
		10,382
<b>Property &amp; Casualty Insurance — 0.0%</b>		
2,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	1,761
<b>Railroads — 0.1%</b>		
7,000	CSX Corp., 2.600%, 11/01/2026	6,546
<b>REITs – Apartments — 0.0%</b>		
2,000	Essex Portfolio LP, 3.000%, 1/15/2030	1,747
<b>REITs – Health Care — 0.0%</b>		
4,000	Welltower OP LLC, 2.800%, 6/01/2031	3,335
<b>REITs – Office Property — 0.1%</b>		
3,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	2,929
2,000	Boston Properties LP, 2.750%, 10/01/2026	1,839
4,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	3,143
		7,911

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2055 Fund – (continued)

Principal Amount	Description	Value (t)
<b>REITs – Single Tenant — 0.0%</b>		
\$ 2,000	Realty Income Corp., 3.400%, 1/15/2028	\$ 1,903
2,000	Spirit Realty LP, 2.700%, 2/15/2032	1,550
		3,453
<b>REITs – Warehouse/Industrials — 0.0%</b>		
2,000	Prologis LP, 1.250%, 10/15/2030	1,580
<b>Restaurants — 0.0%</b>		
5,000	Starbucks Corp., 2.250%, 3/12/2030	4,315
<b>Retailers — 0.1%</b>		
3,000	Amazon.com, Inc., 3.875%, 8/22/2037	2,789
4,000	TJX Cos., Inc., 1.150%, 5/15/2028	3,448
		6,237
<b>Technology — 0.2%</b>		
3,000	Apple, Inc., 2.500%, 2/09/2025	2,895
2,000	Intel Corp., 2.450%, 11/15/2029	1,758
4,000	International Business Machines Corp., 4.000%, 6/20/2042	3,486
2,000	NVIDIA Corp., 2.850%, 4/01/2030	1,818
3,000	Oracle Corp., 2.950%, 5/15/2025	2,882
6,000	QUALCOMM, Inc., 1.650%, 5/20/2032	4,831
		17,670
<b>Treasuries — 0.6%</b>		
6,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	3,526
4,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	3,190
4,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	3,213
10,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	8,609
11,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	9,685
7,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	6,165
7,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	6,188
26,000	U.S. Treasury Notes, 0.375%, 11/30/2025	23,562
		64,138
<b>Utility Other — 0.0%</b>		
4,000	Essential Utilities, Inc., 4.276%, 5/01/2049	3,458
<b>Wireless — 0.0%</b>		
4,000	Vodafone Group PLC, 6.150%, 2/27/2037	4,301
<b>Wirelines — 0.0%</b>		
2,000	AT&T, Inc., 3.650%, 6/01/2051	1,539
3,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 5.706%, 5/15/2025(c)	3,040
		4,579
	Total Bonds and Notes (Identified Cost \$460,846)	420,732

**Shares**

**Exchange-Traded Funds — 8.9%**

13,691	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,017,970)	982,329
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**Mutual Funds — 14.3%**

42,836	WCM Focused Emerging Markets Fund, Institutional Class	599,275
46,011	WCM Focused International Growth Fund, Institutional Class	986,926
	Total Mutual Funds (Identified Cost \$1,815,204)	1,586,201

**Affiliated Mutual Funds — 10.3%**

19,769	Mirova Global Green Bond Fund, Class N	163,690
85,507	Mirova International Sustainable Equity Fund, Class N	985,044
	Total Affiliated Mutual Funds (Identified Cost \$1,308,035)	1,148,734

Principal Amount	Description	Value (t)
<b>Short-Term Investments — 3.5%</b>		
\$389,604	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/2023 at 1.800% to be repurchased at \$389,623 on 2/01/2023 collateralized by \$406,700 U.S. Treasury Note, 3.000% due 6/30/2024 valued at \$397,708 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$389,604)	\$ 389,604
	Total Investments — 100.4% (Identified Cost \$11,397,527)	11,139,890
	Other assets less liabilities — (0.4)%	(43,239)
	Net Assets — 100.0%	\$ 11,096,651
(t)	See Note 2 of Notes to Financial Statements.	
(a)	Non-income producing security.	
(b)	The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.	
(c)	Variable rate security. Rate as of January 31, 2023 is disclosed.	
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 January 31, 2023, the value of Rule 144A holdings amounted to \$940 or less than 0.1% 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	
GMTN	Global Medium Term Note	
LIBOR	London Interbank Offered Rate	
MTN	Medium Term Note	
REITs	Real Estate Investment Trusts	

**Asset Allocation Summary at January 31, 2023**

Equity	91.7%
Fixed Income	5.2
Short-Term Investments	3.5
Total Investments	100.4
Other assets less liabilities	(0.4)
Net Assets	100.0%

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2060 Fund

Shares	Description	Value (t)
<b>Common Stocks — 59.4% of Net Assets</b>		
<b>Aerospace &amp; Defense — 1.4%</b>		
144	AAR Corp.(a)	\$ 7,407
32	Axon Enterprise, Inc.(a)	6,254
330	Boeing Co.(a)	70,290
25	L3Harris Technologies, Inc.	5,370
22	Lockheed Martin Corp.	10,192
46	Moog, Inc., Class A	4,385
74	Raytheon Technologies Corp.	7,389
		111,287
<b>Air Freight &amp; Logistics — 0.5%</b>		
200	Expeditors International of Washington, Inc.	21,630
16	FedEx Corp.	3,102
117	GXO Logistics, Inc.(a)	6,122
48	United Parcel Service, Inc., Class B	8,891
		39,745
<b>Airlines — 0.2%</b>		
147	Alaska Air Group, Inc.(a)	7,547
136	Delta Air Lines, Inc.(a)	5,318
461	JetBlue Airways Corp.(a)	3,688
		16,553
<b>Auto Components — 0.6%</b>		
21	Aptiv PLC(a)	2,375
463	BorgWarner, Inc.	21,891
311	Dana, Inc.	5,641
175	Magna International, Inc.	11,364
58	Mobileye Global, Inc., Class A(a)	2,239
40	Visteon Corp.(a)	6,254
		49,764
<b>Automobiles — 1.1%</b>		
802	General Motors Co.	31,535
271	Tesla, Inc.(a)	46,942
42	Thor Industries, Inc.	4,004
		82,481
<b>Banks — 3.2%</b>		
188	Ameris Bancorp	8,866
903	Bank of America Corp.	32,038
635	Citigroup, Inc.	33,160
72	Citizens Financial Group, Inc.	3,119
132	East West Bancorp, Inc.	10,365
335	First Financial Bancorp	8,486
31	First Republic Bank	4,367
1,009	FNB Corp.	14,398
710	Fulton Financial Corp.	11,878
319	Huntington Bancshares, Inc.	4,839
191	International Bancshares Corp.	8,952
169	JPMorgan Chase & Co.	23,653
119	KeyCorp	2,284
64	PNC Financial Services Group, Inc.	10,588
94	Regions Financial Corp.	2,213
7	SVB Financial Group(a)	2,117
211	Truist Financial Corp.	10,421
291	Trustmark Corp.	8,474
98	U.S. Bancorp	4,880
180	Webster Financial Corp.	9,477
709	Wells Fargo & Co.	33,231
		247,806
<b>Beverages — 1.0%</b>		
37	Boston Beer Co., Inc., Class A(a)	14,379
122	Coca-Cola Co.	7,481
113	Keurig Dr Pepper, Inc.	3,987

Shares	Description	Value (t)
<b>Beverages — continued</b>		
487	Monster Beverage Corp.(a)	\$ 50,687
22	PepsiCo, Inc.	3,762
		80,296
<b>Biotechnology — 1.6%</b>		
38	AbbVie, Inc.	5,614
172	Alnylam Pharmaceuticals, Inc.(a)	38,941
15	Amgen, Inc.	3,786
14	Biogen, Inc.(a)	4,073
50	BioMarin Pharmaceutical, Inc.(a)	5,767
195	CRISPR Therapeutics AG(a)	9,949
57	Gilead Sciences, Inc.	4,785
95	Halozyme Therapeutics, Inc.(a)	4,918
41	Incyte Corp.(a)	3,491
53	Neurocrine Biosciences, Inc.(a)	5,879
43	Regeneron Pharmaceuticals, Inc.(a)	32,614
16	United Therapeutics Corp.(a)	4,211
8	Vertex Pharmaceuticals, Inc.(a)	2,585
		126,613
<b>Building Products — 0.9%</b>		
83	Builders FirstSource, Inc.(a)	6,615
31	Carlisle Cos., Inc.	7,777
52	Carrier Global Corp.	2,367
219	Fortune Brands Innovations, Inc.	14,128
24	Lennox International, Inc.	6,255
325	Masco Corp.	17,290
350	MasterBrand, Inc.(a)	3,220
72	Owens Corning	6,959
60	Trex Co., Inc.(a)	3,163
		67,774
<b>Capital Markets — 3.6%</b>		
442	Bank of New York Mellon Corp.	22,352
6	BlackRock, Inc.	4,555
24	Cboe Global Markets, Inc.	2,949
273	Charles Schwab Corp.	21,136
39	CME Group, Inc.	6,890
48	FactSet Research Systems, Inc.	20,301
82	Goldman Sachs Group, Inc.	29,996
269	Intercontinental Exchange, Inc.	28,931
147	Janus Henderson Group PLC	3,810
685	KKR & Co., Inc.	38,230
9	MarketAxess Holdings, Inc.	3,275
14	Moody's Corp.	4,519
51	Morgan Stanley	4,964
39	MSCI, Inc.	20,731
17	Northern Trust Corp.	1,648
27	S&P Global, Inc.	10,123
297	SEI Investments Co.	18,542
330	State Street Corp.	30,139
17	T. Rowe Price Group, Inc.	1,980
30	Virtus Investment Partners, Inc.	6,446
		281,517
<b>Chemicals — 0.6%</b>		
9	Air Products & Chemicals, Inc.	2,885
27	DuPont de Nemours, Inc.	1,997
16	Ecolab, Inc.	2,477
83	HB Fuller Co.	5,735
59	Innospec, Inc.	6,668
33	Linde PLC	10,921
103	Livent Corp.(a)	2,670
71	Minerals Technologies, Inc.	4,931
11	Sherwin-Williams Co.	2,603

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2060 Fund – (continued)

Shares	Description	Value (t)
	<b>Chemicals — continued</b>	
41	Stepan Co.	\$ 4,503
		45,390
	<b>Commercial Services &amp; Supplies — 0.1%</b>	
43	MSA Safety, Inc.	5,865
15	Waste Management, Inc.	2,321
		8,186
	<b>Communications Equipment — 0.2%</b>	
101	Ciena Corp.(a)	5,254
32	F5, Inc.(a)	4,725
54	Lumentum Holdings, Inc.(a)	3,250
		13,229
	<b>Construction &amp; Engineering — 0.2%</b>	
165	AECOM	14,400
	<b>Construction Materials — 0.2%</b>	
17	Martin Marietta Materials, Inc.	6,114
39	Vulcan Materials Co.	7,150
		13,264
	<b>Consumer Finance — 1.2%</b>	
950	Ally Financial, Inc.	30,865
150	American Express Co.	26,240
264	Capital One Financial Corp.	31,416
58	Synchrony Financial	2,130
		90,651
	<b>Containers &amp; Packaging — 0.1%</b>	
19	Ball Corp.	1,107
138	Sonoco Products Co.	8,433
		9,540
	<b>Distributors — 0.0%</b>	
20	Genuine Parts Co.	3,356
	<b>Diversified Consumer Services — 0.2%</b>	
50	Grand Canyon Education, Inc.(a)	5,828
103	Service Corp. International	7,637
		13,465
	<b>Diversified Telecommunication Services — 0.6%</b>	
655	AT&T, Inc.	13,342
230	Frontier Communications Parent, Inc.(a)	6,810
110	Iridium Communications, Inc.(a)	6,583
120	Lumen Technologies, Inc.	630
486	Verizon Communications, Inc.	20,203
		47,568
	<b>Electric Utilities — 0.4%</b>	
108	American Electric Power Co., Inc.	10,148
134	Eversource Energy	11,032
67	Exelon Corp.	2,827
84	FirstEnergy Corp.	3,440
56	IDACORP, Inc.	5,925
		33,372
	<b>Electrical Equipment — 0.5%</b>	
58	Eaton Corp. PLC	9,408
78	Emerson Electric Co.	7,037
39	Hubbell, Inc.	8,928
47	Regal Rexnord Corp.	6,542
14	Rockwell Automation, Inc.	3,948
117	Sunrun, Inc.(a)	3,075
		38,938
	<b>Electronic Equipment, Instruments &amp; Components — 0.8%</b>	
82	Advanced Energy Industries, Inc.	7,605

Shares	Description	Value (t)
	<b>Electronic Equipment, Instruments &amp; Components — continued</b>	
38	Amphenol Corp., Class A	\$ 3,031
173	Avnet, Inc.	7,937
109	Cognex Corp.	5,967
33	Corning, Inc.	1,142
23	Keysight Technologies, Inc.(a)	4,125
21	Littelfuse, Inc.	5,391
146	TE Connectivity Ltd.	18,564
9	Teledyne Technologies, Inc.(a)	3,818
8	Zebra Technologies Corp., Class A(a)	2,529
		60,109
	<b>Energy Equipment &amp; Services — 0.2%</b>	
91	Baker Hughes Co.	2,888
185	ChampionX Corp.	6,109
235	NOV, Inc.	5,743
60	Schlumberger Ltd.	3,419
		18,159
	<b>Entertainment — 2.4%</b>	
116	Activision Blizzard, Inc.	8,882
37	Electronic Arts, Inc.	4,761
196	Netflix, Inc.(a)	69,357
128	Take-Two Interactive Software, Inc.(a)	14,494
611	Walt Disney Co.(a)	66,287
1,538	Warner Bros. Discovery, Inc.(a)	22,793
		186,574
	<b>Food &amp; Staples Retailing — 0.5%</b>	
84	BJ's Wholesale Club Holdings, Inc.(a)	6,087
19	Costco Wholesale Corp.	9,712
48	Kroger Co.	2,142
104	SpartanNash Co.	3,295
135	Sprouts Farmers Market, Inc.(a)	4,313
56	Walgreens Boots Alliance, Inc.	2,064
85	Walmart, Inc.	12,229
		39,842
	<b>Food Products — 0.8%</b>	
80	Campbell Soup Co.	4,155
125	Conagra Brands, Inc.	4,649
77	Darling Ingredients, Inc.(a)	5,104
62	General Mills, Inc.	4,858
22	Hershey Co.	4,941
123	Hormel Foods Corp.	5,573
57	Ingredion, Inc.	5,860
24	J.M. Smucker Co.	3,667
86	Kellogg Co.	5,898
80	Kraft Heinz Co.	3,242
69	McCormick & Co., Inc.	5,183
156	Mondelez International, Inc., Class A	10,209
		63,339
	<b>Gas Utilities — 0.2%</b>	
189	New Jersey Resources Corp.	9,435
65	ONE Gas, Inc.	5,353
		14,788
	<b>Health Care Equipment &amp; Supplies — 1.0%</b>	
73	Abbott Laboratories	8,070
8	Align Technology, Inc.(a)	2,158
52	Baxter International, Inc.	2,376
29	Becton Dickinson & Co.	7,314
7	Cooper Cos., Inc.	2,442
33	Edwards Lifesciences Corp.(a)	2,531
15	GE HealthCare Technologies, Inc.(a)	1,043
60	Globus Medical, Inc., Class A(a)	4,530

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2060 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Health Care Equipment &amp; Supplies — continued</b>			<b>Industrial Conglomerates — continued</b>		
45	Haemonetics Corp.(a)	\$ 3,807	68	Honeywell International, Inc.	\$ 14,177
53	Intuitive Surgical, Inc.(a)	13,022			26,705
105	LeMaitre Vascular, Inc.	4,954	<b>Insurance — 1.5%</b>		
97	Medtronic PLC	8,118	19	Allstate Corp.	2,441
22	Penumbra, Inc.(a)	5,509	187	American International Group, Inc.	11,822
17	Shockwave Medical, Inc.(a)	3,195	21	Assurant, Inc.	2,784
40	STAAR Surgical Co.(a)	2,822	29	Chubb Ltd.	6,597
13	Stryker Corp.	3,299	99	First American Financial Corp.	6,125
7	Teleflex, Inc.	1,704	59	Hanover Insurance Group, Inc.	7,940
		76,894	68	Hartford Financial Services Group, Inc.	5,278
<b>Health Care Providers &amp; Services — 1.2%</b>			28	Marsh & McLennan Cos., Inc.	4,898
87	Acadia Healthcare Co., Inc.(a)	7,310	47	Prudential Financial, Inc.	4,932
32	Centene Corp.(a)	2,440	135	Reinsurance Group of America, Inc.	20,489
14	Chemed Corp.	7,072	86	Selective Insurance Group, Inc.	8,170
22	Cigna Corp.	6,967	50	Travelers Cos., Inc.	9,556
87	CVS Health Corp.	7,675	113	Willis Towers Watson PLC	28,724
7	Elevance Health, Inc.	3,500			119,756
52	Encompass Health Corp.	3,247	<b>Interactive Media &amp; Services — 2.9%</b>		
87	HCA Healthcare, Inc.	22,191	493	Alphabet, Inc., Class A(a)	48,728
44	Henry Schein, Inc.(a)	3,791	781	Alphabet, Inc., Class C(a)	77,999
5	Humana, Inc.	2,558	510	Meta Platforms, Inc., Class A(a)	75,975
13	Laboratory Corp. of America Holdings	3,277	773	Pinterest, Inc., Class A(a)	20,322
152	Select Medical Holdings Corp.	4,419	161	Yelp, Inc.(a)	5,073
81	Tenet Healthcare Corp.(a)	4,443			228,097
23	UnitedHealth Group, Inc.	11,481	<b>Internet &amp; Direct Marketing Retail — 2.3%</b>		
		90,371	156	Alibaba Group Holding Ltd., Sponsored ADR(a)	17,191
<b>Health Care Technology — 0.5%</b>			1,269	Amazon.com, Inc.(a)	130,872
631	Doximity, Inc., Class A(a)	22,255	447	eBay, Inc.	22,127
110	Veeva Systems, Inc., Class A(a)	18,761	47	Etsy, Inc.(a)	6,466
		41,016			176,656
<b>Hotels, Restaurants &amp; Leisure — 2.0%</b>			<b>IT Services — 2.6%</b>		
19	Booking Holdings, Inc.(a)	46,248	36	Accenture PLC, Class A	10,046
2	Chipotle Mexican Grill, Inc.(a)	3,293	14	Automatic Data Processing, Inc.	3,161
66	Hilton Worldwide Holdings, Inc.	9,576	200	Block, Inc.(a)	16,344
62	Marriott Vacations Worldwide Corp.	9,922	93	Cognizant Technology Solutions Corp., Class A	6,208
42	McDonald's Corp.	11,231	39	Concentrix Corp.	5,531
313	Starbucks Corp.	34,161	219	Fiserv, Inc.(a)	23,363
140	Travel & Leisure Co.	5,932	18	Gartner, Inc.(a)	6,087
320	Yum China Holdings, Inc.	19,715	108	Global Payments, Inc.	12,174
130	Yum! Brands, Inc.	16,966	28	International Business Machines Corp.	3,772
		157,044	14	Jack Henry & Associates, Inc.	2,521
<b>Household Durables — 0.6%</b>			15	Mastercard, Inc., Class A	5,559
27	DR Horton, Inc.	2,665	17	Paychex, Inc.	1,970
172	KB Home	6,613	290	PayPal Holdings, Inc.(a)	23,632
68	Meritage Homes Corp.(a)	7,323	313	Shopify, Inc., Class A(a)	15,421
402	PulteGroup, Inc.	22,870	9	VeriSign, Inc.(a)	1,962
180	Taylor Morrison Home Corp.(a)	6,444	267	Visa, Inc., Class A	61,466
		45,915	30	WEX, Inc.(a)	5,549
<b>Household Products — 0.5%</b>					204,766
116	Church & Dwight Co., Inc.	9,380	<b>Leisure Products — 0.1%</b>		
51	Colgate-Palmolive Co.	3,801	300	Mattel, Inc.(a)	6,138
204	Energizer Holdings, Inc.	7,568	106	YETI Holdings, Inc.(a)	4,745
147	Procter & Gamble Co.	20,930			10,883
		41,679	<b>Life Sciences Tools &amp; Services — 0.5%</b>		
<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>			19	Agilent Technologies, Inc.	2,889
220	AES Corp.	6,030	109	Illumina, Inc.(a)	23,348
<b>Industrial Conglomerates — 0.3%</b>			32	Repligen Corp.(a)	5,930
76	3M Co.	8,746	7	Thermo Fisher Scientific, Inc.	3,992
47	General Electric Co.	3,782			36,159

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2060 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Machinery — 1.6%</b>			<b>Oil, Gas &amp; Consumable Fuels — continued</b>	
42	AGCO Corp.	\$ 5,801	128	Williams Cos., Inc.	\$ 4,127
16	Caterpillar, Inc.	4,037			139,451
19	Chart Industries, Inc.(a)	2,546		<b>Personal Products — 0.0%</b>	
29	Cummins, Inc.	7,237	11	Estee Lauder Cos., Inc., Class A	3,048
25	Deere & Co.	10,571		<b>Pharmaceuticals — 1.6%</b>	
40	Dover Corp.	6,073	90	Bristol-Myers Squibb Co.	6,539
56	Fortive Corp.	3,810	19	Eli Lilly & Co.	6,539
161	Graco, Inc.	10,999	40	Jazz Pharmaceuticals PLC(a)	6,266
12	Illinois Tool Works, Inc.	2,832	128	Johnson & Johnson	20,918
96	ITT, Inc.	8,793	98	Merck & Co., Inc.	10,526
76	Oshkosh Corp.	7,659	224	Novartis AG, Sponsored ADR	20,299
117	PACCAR, Inc.	12,789	123	Novo Nordisk AS, Sponsored ADR	17,070
83	Parker-Hannifin Corp.	27,058	94	Perrigo Co. PLC	3,517
95	Terex Corp.	4,842	166	Pfizer, Inc.	7,331
84	Toro Co.	9,368	363	Roche Holding AG, Sponsored ADR	14,211
		124,415	57	Zoetis, Inc.	9,433
					122,649
	<b>Media — 1.0%</b>			<b>Professional Services — 0.5%</b>	
5	Cable One, Inc.	3,949	82	Equifax, Inc.	18,221
28	Charter Communications, Inc., Class A(a)	10,761	58	Exponent, Inc.	5,947
632	Comcast Corp., Class A	24,869	78	Korn Ferry	4,211
246	Interpublic Group of Cos., Inc.	8,969	32	Leidos Holdings, Inc.	3,163
143	Liberty Broadband Corp., Class C(a)	12,839	45	ManpowerGroup, Inc.	3,922
100	New York Times Co., Class A	3,484			35,464
89	Omnicom Group, Inc.	7,653		<b>Real Estate Management &amp; Development — 0.5%</b>	
108	Paramount Global, Class B	2,501	358	CBRE Group, Inc., Class A(a)	30,613
		75,025	38	Jones Lang LaSalle, Inc.(a)	7,025
					37,638
	<b>Metals &amp; Mining — 0.4%</b>			<b>REITs – Apartments — 0.2%</b>	
105	Alcoa Corp.	5,485	22	AvalonBay Communities, Inc.	3,904
184	Cleveland-Cliffs, Inc.(a)	3,928	36	Camden Property Trust	4,435
97	Commercial Metals Co.	5,264	83	Equity Residential	5,283
40	Newmont Corp.	2,117			13,622
30	Reliance Steel & Aluminum Co.	6,824		<b>REITs – Diversified — 0.3%</b>	
78	Steel Dynamics, Inc.	9,410	336	American Assets Trust, Inc.	9,563
		33,028	11	American Tower Corp.	2,457
	<b>Multi-Utilities — 0.2%</b>		20	Crown Castle, Inc.	2,962
71	Consolidated Edison, Inc.	6,767	4	Equinix, Inc.	2,953
28	DTE Energy Co.	3,258	93	VICI Properties, Inc.	3,179
19	WEC Energy Group, Inc.	1,786	57	Weyerhaeuser Co.	1,962
		11,811			23,076
	<b>Multiline Retail — 0.1%</b>			<b>REITs – Health Care — 0.1%</b>	
209	Macy's, Inc.	4,939	397	Physicians Realty Trust	6,296
35	Target Corp.	6,025	27	Ventas, Inc.	1,399
		10,964	14	Welltower, Inc.	1,051
					8,746
	<b>Oil, Gas &amp; Consumable Fuels — 1.8%</b>			<b>REITs – Hotels — 0.0%</b>	
476	Antero Midstream Corp.	5,188	83	Host Hotels & Resorts, Inc.	1,565
126	Antero Resources Corp.(a)	3,634		<b>REITs – Mortgage — 0.1%</b>	
512	APA Corp.	22,697	263	KKR Real Estate Finance Trust, Inc.	4,190
47	Chevron Corp.	8,179		<b>REITs – Office Property — 0.5%</b>	
313	CNX Resources Corp.(a)	5,236	699	Brandywine Realty Trust	4,585
145	ConocoPhillips	17,671	342	Corporate Office Properties Trust	9,600
213	EOG Resources, Inc.	28,169	238	Douglas Emmett, Inc.	3,987
88	Exxon Mobil Corp.	10,209	317	Easterly Government Properties, Inc.	5,148
96	HF Sinclair Corp.	5,462	377	Highwoods Properties, Inc.	11,450
350	Kinder Morgan, Inc.	6,405	106	Kilroy Realty Corp.	4,350
64	ONEOK, Inc.	4,383			39,120
47	Phillips 66	4,713			
11	Pioneer Natural Resources Co.	2,534			
160	Range Resources Corp.	4,003			
605	Southwestern Energy Co.(a)	3,340			
25	Valero Energy Corp.	3,501			

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2060 Fund – (continued)

Shares	Description	Value (t)
<b>REITs – Regional Malls — 0.0%</b>		
19	Simon Property Group, Inc.	\$ 2,441
<b>REITs – Shopping Centers — 0.2%</b>		
562	Brixmor Property Group, Inc.	13,224
<b>REITs – Single Tenant — 0.1%</b>		
193	National Retail Properties, Inc.	9,139
<b>REITs – Warehouse/Industrials — 0.1%</b>		
43	Prologis, Inc.	5,559
<b>Road &amp; Rail — 0.5%</b>		
194	CSX Corp.	5,999
15	J.B. Hunt Transport Services, Inc.	2,836
31	Norfolk Southern Corp.	7,620
42	Ryder System, Inc.	3,965
21	Saia, Inc.(a)	5,728
353	Uber Technologies, Inc.(a)	10,918
21	Union Pacific Corp.	4,288
		41,354
<b>Semiconductors &amp; Semiconductor Equipment — 2.3%</b>		
91	Advanced Micro Devices, Inc.(a)	6,839
54	Analog Devices, Inc.	9,259
14	Broadcom, Inc.	8,190
59	Cirrus Logic, Inc.(a)	5,333
259	Intel Corp.	7,319
105	Lattice Semiconductor Corp.(a)	7,958
45	Micron Technology, Inc.	2,713
351	NVIDIA Corp.	68,575
31	Qorvo, Inc.(a)	3,368
204	QUALCOMM, Inc.	27,175
41	Silicon Laboratories, Inc.(a)	6,433
54	Synaptics, Inc.(a)	6,752
56	Texas Instruments, Inc.	9,924
34	Universal Display Corp.	4,506
59	Wolfspeed, Inc.(a)	4,544
		178,888
<b>Software — 5.5%</b>		
76	Adobe, Inc.(a)	28,146
31	ANSYS, Inc.(a)	8,257
17	Aspen Technology, Inc.(a)	3,379
197	Autodesk, Inc.(a)	42,387
16	Cadence Design Systems, Inc.(a)	2,925
22	Ceridian HCM Holding, Inc.(a)	1,590
162	Dynatrace, Inc.(a)	6,226
10	Fair Isaac Corp.(a)	6,659
112	Gen Digital, Inc.	2,577
18	Intuit, Inc.	7,608
410	Microsoft Corp.	101,602
875	Oracle Corp.	77,402
31	Paylocity Holding Corp.(a)	6,457
42	Qualys, Inc.(a)	4,845
17	Roper Technologies, Inc.	7,255
362	Salesforce, Inc.(a)	60,805
38	SPS Commerce, Inc.(a)	5,171
10	Synopsys, Inc.(a)	3,538
10	Tyler Technologies, Inc.(a)	3,228
246	Workday, Inc., Class A(a)	44,632
		424,689
<b>Specialty Retail — 0.7%</b>		
19	Asbury Automotive Group, Inc.(a)	4,180
13	Best Buy Co., Inc.	1,153
63	Boot Barn Holdings, Inc.(a)	5,260
41	Dick's Sporting Goods, Inc.	5,361

Shares	Description	Value (t)
<b>Specialty Retail — continued</b>		
38	Five Below, Inc.(a)	\$ 7,491
45	Home Depot, Inc.	14,588
18	Lithia Motors, Inc.	4,738
13	Ross Stores, Inc.	1,536
86	TJX Cos., Inc.	7,040
39	Williams-Sonoma, Inc.	5,263
		56,610
<b>Technology Hardware, Storage &amp; Peripherals — 0.6%</b>		
307	Apple, Inc.	44,297
107	Hewlett Packard Enterprise Co.	1,726
75	HP, Inc.	2,185
		48,208
<b>Textiles, Apparel &amp; Luxury Goods — 0.7%</b>		
36	Crocs, Inc.(a)	4,384
19	Deckers Outdoor Corp.(a)	8,122
96	NIKE, Inc., Class B	12,224
75	PVH Corp.	6,742
1,196	Under Armour, Inc., Class A(a)	14,818
531	Under Armour, Inc., Class C(a)	5,788
		52,078
<b>Thriffs &amp; Mortgage Finance — 0.1%</b>		
659	MGIC Investment Corp.	9,305
<b>Trading Companies &amp; Distributors — 0.1%</b>		
40	GATX Corp.	4,578
<b>Water Utilities — 0.2%</b>		
61	American States Water Co.	5,744
24	American Water Works Co., Inc.	3,756
130	Essential Utilities, Inc.	6,075
		15,575
	Total Common Stocks (Identified Cost \$4,394,964)	4,625,437
<b>Principal Amount</b>		
<b>Bonds and Notes — 3.8%</b>		
<b>Automotive — 0.1%</b>		
\$ 4,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	3,884
2,000	Lear Corp., 4.250%, 5/15/2029	1,880
1,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	872
		6,636
<b>Banking — 0.6%</b>		
2,000	American Express Co., 3.700%, 8/03/2023	1,989
3,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	2,862
2,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	1,973
1,000	Bank of Nova Scotia, 3.400%, 2/11/2024	985
3,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	2,681
3,000	Citigroup, Inc., 4.600%, 3/09/2026	2,983
5,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	4,886
6,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	5,870
3,000	KeyCorp, MTN, 2.550%, 10/01/2029	2,611
1,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	975
2,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	1,784
2,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	1,879
3,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	3,005

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2060 Fund – (continued)

Principal Amount	Description	Value (t)
<b>Banking — continued</b>		
\$ 4,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	\$ 3,873
1,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	977
1,000	State Street Corp., 2.400%, 1/24/2030	880
1,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	839
3,000	Truist Bank, 3.200%, 4/01/2024	2,951
4,000	Westpac Banking Corp., 2.350%, 2/19/2025	3,829
		<u>47,832</u>
<b>Brokerage — 0.1%</b>		
2,000	BlackRock, Inc., 2.400%, 4/30/2030	1,758
3,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	2,165
		<u>3,923</u>
<b>Building Materials — 0.1%</b>		
2,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	1,814
4,000	Owens Corning, 3.950%, 8/15/2029	3,792
		<u>5,606</u>
<b>Diversified Manufacturing — 0.1%</b>		
4,000	3M Co., 3.050%, 4/15/2030	3,602
1,000	Emerson Electric Co., 2.000%, 12/21/2028	880
		<u>4,482</u>
<b>Electric — 0.2%</b>		
2,000	Duke Energy Corp., 3.750%, 4/15/2024	1,973
3,000	Entergy Corp., 0.900%, 9/15/2025	2,696
4,000	Exelon Corp., 4.050%, 4/15/2030	3,851
4,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	3,389
1,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	933
2,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	1,939
		<u>14,781</u>
<b>Environmental — 0.0%</b>		
2,000	Republic Services, Inc., 1.450%, 2/15/2031	1,601
2,000	Waste Management, Inc., 2.950%, 6/01/2041	1,578
		<u>3,179</u>
<b>Finance Companies — 0.0%</b>		
2,000	Ares Capital Corp., 3.250%, 7/15/2025	1,883
1,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	888
		<u>2,771</u>
<b>Food &amp; Beverage — 0.1%</b>		
3,000	Coca-Cola Co., 1.450%, 6/01/2027	2,705
4,000	General Mills, Inc., 4.000%, 4/17/2025	3,938
4,000	PepsiCo, Inc., 2.750%, 3/19/2030	3,636
		<u>10,279</u>
<b>Government Owned – No Guarantee — 0.1%</b>		
3,000	Equinor ASA, 3.625%, 4/06/2040	2,624
5,000	Federal National Mortgage Association, 6.625%, 11/15/2030	6,005
		<u>8,629</u>
<b>Health Insurance — 0.1%</b>		
3,000	Elevance Health, Inc., 4.101%, 3/01/2028	2,944
2,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	2,219
		<u>5,163</u>
<b>Healthcare — 0.1%</b>		
1,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	981
2,000	CVS Health Corp., 4.300%, 3/25/2028	1,966
3,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	2,880
1,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	957
		<u>6,784</u>

Principal Amount	Description	Value (t)
<b>Integrated Energy — 0.1%</b>		
\$ 4,000	Exxon Mobil Corp., 2.992%, 3/19/2025	\$ 3,889
2,000	Shell International Finance BV, 6.375%, 12/15/2038	2,331
		<u>6,220</u>
<b>Life Insurance — 0.1%</b>		
2,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,063
2,000	Manulife Financial Corp., 3.703%, 3/16/2032	1,850
		<u>3,913</u>
<b>Mortgage Related — 0.8%</b>		
12,270	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(b)	10,755
6,722	Federal Home Loan Mortgage Corp., 3.000%, with various maturities in 2052(b)	6,110
8,677	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(b)	8,144
968	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	935
9,903	Federal National Mortgage Association, 2.000%, with various maturities in 2051(b)	8,348
8,380	Federal National Mortgage Association, 2.500%, with various maturities in 2051(b)	7,366
13,464	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(b)	12,302
5,916	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(b)	5,564
3,137	Federal National Mortgage Association, 4.000%, with various maturities from 2050 to 2052(b)	3,031
334	Federal National Mortgage Association, 4.500%, 5/01/2049	336
		<u>62,891</u>
<b>Natural Gas — 0.1%</b>		
5,000	NiSource, Inc., 0.950%, 8/15/2025	4,557
<b>Pharmaceuticals — 0.1%</b>		
4,000	AbbVie, Inc., 3.600%, 5/14/2025	3,899
1,000	Biogen, Inc., 2.250%, 5/01/2030	848
5,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	4,765
1,000	Viatrix, Inc., 3.850%, 6/22/2040	730
		<u>10,242</u>
<b>Railroads — 0.0%</b>		
2,000	CSX Corp., 2.600%, 11/01/2026	1,870
<b>REITs – Apartments — 0.0%</b>		
2,000	Essex Portfolio LP, 3.000%, 1/15/2030	1,747
<b>REITs – Health Care — 0.0%</b>		
1,000	Welltower OP LLC, 2.800%, 6/01/2031	834
<b>REITs – Office Property — 0.1%</b>		
4,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	3,905
2,000	Boston Properties LP, 2.750%, 10/01/2026	1,839
3,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	2,358
		<u>8,102</u>
<b>REITs – Single Tenant — 0.0%</b>		
2,000	Spirit Realty LP, 2.700%, 2/15/2032	1,550
<b>REITs – Warehouse/Industrials — 0.0%</b>		
1,000	Prologis LP, 1.250%, 10/15/2030	790
<b>Restaurants — 0.0%</b>		
2,000	Starbucks Corp., 2.250%, 3/12/2030	1,726
<b>Retailers — 0.1%</b>		
3,000	Amazon.com, Inc., 3.875%, 8/22/2037	2,789
3,000	TJX Cos., Inc., 1.150%, 5/15/2028	2,586
		<u>5,375</u>

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2060 Fund – (continued)

Principal Amount	Description	Value (t)
<b>Technology — 0.1%</b>		
\$ 4,000	Apple, Inc., 2.500%, 2/09/2025	\$ 3,860
1,000	Intel Corp., 2.450%, 11/15/2029	879
3,000	International Business Machines Corp., 4.000%, 6/20/2042	2,615
1,000	NVIDIA Corp., 2.850%, 4/01/2030	909
2,000	Oracle Corp., 2.950%, 5/15/2025	1,921
4,000	QUALCOMM, Inc., 1.650%, 5/20/2032	3,221
		<u>13,405</u>
<b>Treasuries — 0.5%</b>		
6,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	3,526
3,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	2,393
3,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	2,409
8,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	6,887
9,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	7,924
5,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	4,404
6,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	5,304
13,000	U.S. Treasury Notes, 0.375%, 11/30/2025	11,781
		<u>44,628</u>
<b>Utility Other — 0.1%</b>		
5,000	Essential Utilities, Inc., 4.276%, 5/01/2049	4,322
<b>Wireless — 0.0%</b>		
3,000	Vodafone Group PLC, 6.150%, 2/27/2037	3,226
<b>Wirelines — 0.1%</b>		
4,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 5.706%, 5/15/2025(c)	4,054
	Total Bonds and Notes (Identified Cost \$323,482)	<u>299,517</u>
<b>Shares</b>		
<b>Exchange-Traded Funds — 8.9%</b>		
9,634	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$708,800)	<u>691,239</u>
<b>Mutual Funds — 14.3%</b>		
30,233	WCM Focused Emerging Markets Fund, Institutional Class	422,957
32,320	WCM Focused International Growth Fund, Institutional Class	693,269
	Total Mutual Funds (Identified Cost \$1,250,451)	<u>1,116,226</u>
<b>Affiliated Mutual Funds — 10.4%</b>		
13,941	Mirova Global Green Bond Fund, Class N	115,433
60,132	Mirova International Sustainable Equity Fund, Class N	692,718
	Total Affiliated Mutual Funds (Identified Cost \$905,884)	<u>808,151</u>

Principal Amount	Description	Value (t)
<b>Short-Term Investments — 3.8%</b>		
\$295,112	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/2023 at 1.800% to be repurchased at \$295,127 on 2/01/2023 collateralized by \$308,200 U.S. Treasury Note, 3.000% due 6/30/2024 valued at \$301,386 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$295,112)	<u>\$ 295,112</u>
	Total Investments — 100.6% (Identified Cost \$7,878,693)	7,835,682
	Other assets less liabilities — (0.6)%	<u>(44,119)</u>
	Net Assets — 100.0%	<u>\$ 7,791,563</u>
(t)	See Note 2 of Notes to Financial Statements.	
(a)	Non-income producing security.	
(b)	The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.	
(c)	Variable rate security. Rate as of January 31, 2023 is disclosed.	
ADR	An American Depositary Receipt is a certificate issued by a custodian bank representing the right to receive securities of the foreign issuer described. The values of ADRs may be significantly influenced by trading on exchanges not located in the United States.	
ETF	Exchange-Traded Fund	
GMTN	Global Medium Term Note	
LIBOR	London Interbank Offered Rate	
MTN	Medium Term Note	
REITs	Real Estate Investment Trusts	

Asset Allocation Summary at January 31, 2023

Equity	91.5%
Fixed Income	5.3
Short-Term Investments	3.8
Total Investments	100.6
Other assets less liabilities	<u>(0.6)</u>
Net Assets	<u>100.0%</u>

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2065 Fund

Shares	Description	Value (t)
<b>Common Stocks — 60.4% of Net Assets</b>		
<b>Aerospace &amp; Defense — 1.4%</b>		
47	AAR Corp.(a)	\$ 2,418
12	Axon Enterprise, Inc.(a)	2,345
119	Boeing Co.(a)	25,347
8	L3Harris Technologies, Inc.	1,719
7	Lockheed Martin Corp.	3,243
17	Moog, Inc., Class A	1,620
26	Raytheon Technologies Corp.	2,596
		39,288
<b>Air Freight &amp; Logistics — 0.5%</b>		
72	Expeditors International of Washington, Inc.	7,787
6	FedEx Corp.	1,163
41	GXO Logistics, Inc.(a)	2,145
17	United Parcel Service, Inc., Class B	3,149
		14,244
<b>Airlines — 0.2%</b>		
52	Alaska Air Group, Inc.(a)	2,670
49	Delta Air Lines, Inc.(a)	1,916
174	JetBlue Airways Corp.(a)	1,392
		5,978
<b>Auto Components — 0.7%</b>		
8	Aptiv PLC(a)	905
169	BorgWarner, Inc.	7,990
118	Dana, Inc.	2,141
65	Magna International, Inc.	4,221
22	Mobileye Global, Inc., Class A(a)	849
14	Visteon Corp.(a)	2,189
		18,295
<b>Automobiles — 1.1%</b>		
290	General Motors Co.	11,403
97	Tesla, Inc.(a)	16,802
16	Thor Industries, Inc.	1,525
		29,730
<b>Banks — 3.3%</b>		
66	Ameris Bancorp	3,113
327	Bank of America Corp.	11,602
233	Citigroup, Inc.	12,167
31	Citizens Financial Group, Inc.	1,343
47	East West Bancorp, Inc.	3,690
119	First Financial Bancorp	3,014
11	First Republic Bank	1,550
364	FNB Corp.	5,194
254	Fulton Financial Corp.	4,249
110	Huntington Bancshares, Inc.	1,669
68	International Bancshares Corp.	3,187
59	JPMorgan Chase & Co.	8,258
48	KeyCorp	921
23	PNC Financial Services Group, Inc.	3,805
34	Regions Financial Corp.	800
3	SVB Financial Group(a)	907
77	Truist Financial Corp.	3,803
105	Trustmark Corp.	3,058
37	U.S. Bancorp	1,843
64	Webster Financial Corp.	3,370
258	Wells Fargo & Co.	12,092
		89,635
<b>Beverages — 1.1%</b>		
14	Boston Beer Co., Inc., Class A(a)	5,440
43	Coca-Cola Co.	2,637
38	Keurig Dr Pepper, Inc.	1,341

Shares	Description	Value (t)
<b>Beverages — continued</b>		
177	Monster Beverage Corp.(a)	\$ 18,422
8	PepsiCo, Inc.	1,368
		29,208
<b>Biotechnology — 1.7%</b>		
13	AbbVie, Inc.	1,921
63	Alnylam Pharmaceuticals, Inc.(a)	14,263
6	Amgen, Inc.	1,514
7	Biogen, Inc.(a)	2,036
18	BioMarin Pharmaceutical, Inc.(a)	2,076
71	CRISPR Therapeutics AG(a)	3,623
20	Gilead Sciences, Inc.	1,679
41	Halozyne Therapeutics, Inc.(a)	2,123
15	Incyte Corp.(a)	1,277
20	Neurocrine Biosciences, Inc.(a)	2,219
15	Regeneron Pharmaceuticals, Inc.(a)	11,377
5	United Therapeutics Corp.(a)	1,316
2	Vertex Pharmaceuticals, Inc.(a)	646
		46,070
<b>Building Products — 0.9%</b>		
29	Builders FirstSource, Inc.(a)	2,311
11	Carlisle Cos., Inc.	2,759
21	Carrier Global Corp.	956
82	Fortune Brands Innovations, Inc.	5,290
8	Lennox International, Inc.	2,085
119	Masco Corp.	6,331
118	MasterBrand, Inc.(a)	1,086
25	Owens Corning	2,416
21	Trex Co., Inc.(a)	1,107
		24,341
<b>Capital Markets — 3.7%</b>		
166	Bank of New York Mellon Corp.	8,395
2	BlackRock, Inc.	1,518
8	Cboe Global Markets, Inc.	983
95	Charles Schwab Corp.	7,355
14	CME Group, Inc.	2,473
17	FactSet Research Systems, Inc.	7,190
30	Goldman Sachs Group, Inc.	10,974
98	Intercontinental Exchange, Inc.	10,540
58	Janus Henderson Group PLC	1,503
250	KKR & Co., Inc.	13,953
3	MarketAxess Holdings, Inc.	1,092
5	Moody's Corp.	1,614
19	Morgan Stanley	1,849
14	MSCI, Inc.	7,442
7	Northern Trust Corp.	679
10	S&P Global, Inc.	3,749
108	SEI Investments Co.	6,742
121	State Street Corp.	11,051
7	T. Rowe Price Group, Inc.	815
10	Virtus Investment Partners, Inc.	2,149
		102,066
<b>Chemicals — 0.6%</b>		
3	Air Products & Chemicals, Inc.	962
11	DuPont de Nemours, Inc.	814
6	Ecolab, Inc.	929
29	HB Fuller Co.	2,004
22	Innospec, Inc.	2,486
10	Linde PLC	3,309
35	Livent Corp.(a)	907
25	Minerals Technologies, Inc.	1,736
4	Sherwin-Williams Co.	946
15	Stepan Co.	1,648
		15,741

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2065 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Commercial Services &amp; Supplies — 0.1%</b>			<b>Electronic Equipment, Instruments &amp; Components — continued</b>	
16	MSA Safety, Inc.	\$ 2,182	8	Keysight Technologies, Inc.(a)	\$ 1,435
6	Waste Management, Inc.	929	8	Littelfuse, Inc.	2,053
		3,111	52	TE Connectivity Ltd.	6,612
	<b>Communications Equipment — 0.2%</b>		3	Teledyne Technologies, Inc.(a)	1,273
38	Ciena Corp.(a)	1,976	3	Zebra Technologies Corp., Class A(a)	949
12	F5, Inc.(a)	1,772			21,380
21	Lumentum Holdings, Inc.(a)	1,264		<b>Energy Equipment &amp; Services — 0.2%</b>	
		5,012	32	Baker Hughes Co.	1,016
	<b>Construction &amp; Engineering — 0.2%</b>		65	ChampionX Corp.	2,146
59	AECOM	5,149	82	NOV, Inc.	2,004
	<b>Construction Materials — 0.2%</b>		21	Schlumberger Ltd.	1,197
6	Martin Marietta Materials, Inc.	2,158			6,363
14	Vulcan Materials Co.	2,566		<b>Entertainment — 2.5%</b>	
		4,724	43	Activision Blizzard, Inc.	3,292
	<b>Consumer Finance — 1.2%</b>		13	Electronic Arts, Inc.	1,673
346	Ally Financial, Inc.	11,242	72	Netflix, Inc.(a)	25,478
52	American Express Co.	9,096	48	Take-Two Interactive Software, Inc.(a)	5,435
96	Capital One Financial Corp.	11,424	219	Walt Disney Co.(a)	23,759
22	Synchrony Financial	808	547	Warner Bros. Discovery, Inc.(a)	8,107
		32,570			67,744
	<b>Containers &amp; Packaging — 0.1%</b>			<b>Food &amp; Staples Retailing — 0.5%</b>	
8	Ball Corp.	466	30	BJ's Wholesale Club Holdings, Inc.(a)	2,174
46	Sonoco Products Co.	2,811	6	Costco Wholesale Corp.	3,067
		3,277	19	Kroger Co.	848
	<b>Distributors — 0.1%</b>		54	SpartanNash Co.	1,711
8	Genuine Parts Co.	1,343	50	Sprouts Farmers Market, Inc.(a)	1,597
	<b>Diversified Consumer Services — 0.2%</b>		25	Walgreens Boots Alliance, Inc.	922
17	Grand Canyon Education, Inc.(a)	1,981	30	Walmart, Inc.	4,316
37	Service Corp. International	2,744			14,635
		4,725		<b>Food Products — 0.8%</b>	
	<b>Diversified Telecommunication Services — 0.6%</b>		27	Campbell Soup Co.	1,402
231	AT&T, Inc.	4,706	43	Conagra Brands, Inc.	1,599
81	Frontier Communications Parent, Inc.(a)	2,398	27	Darling Ingredients, Inc.(a)	1,790
36	Iridium Communications, Inc.(a)	2,154	22	General Mills, Inc.	1,724
53	Lumen Technologies, Inc.	278	7	Hershey Co.	1,572
170	Verizon Communications, Inc.	7,067	44	Hormel Foods Corp.	1,994
		16,603	21	Ingredion, Inc.	2,159
	<b>Electric Utilities — 0.4%</b>		8	J.M. Smucker Co.	1,223
38	American Electric Power Co., Inc.	3,571	31	Kellogg Co.	2,126
43	Eversource Energy	3,540	29	Kraft Heinz Co.	1,175
25	Exelon Corp.	1,055	26	McCormick & Co., Inc.	1,953
31	FirstEnergy Corp.	1,269	53	Mondelez International, Inc., Class A	3,468
21	IDACORP, Inc.	2,222			22,185
		11,657		<b>Gas Utilities — 0.2%</b>	
	<b>Electrical Equipment — 0.5%</b>		67	New Jersey Resources Corp.	3,344
20	Eaton Corp. PLC	3,244	24	ONE Gas, Inc.	1,977
28	Emerson Electric Co.	2,526			5,321
14	Hubbell, Inc.	3,205		<b>Health Care Equipment &amp; Supplies — 1.0%</b>	
16	Regal Rexnord Corp.	2,227	26	Abbott Laboratories	2,874
5	Rockwell Automation, Inc.	1,410	3	Align Technology, Inc.(a)	809
46	Sunrun, Inc.(a)	1,209	18	Baxter International, Inc.	822
		13,821	10	Becton Dickinson & Co.	2,522
	<b>Electronic Equipment, Instruments &amp; Components — 0.8%</b>		2	Cooper Cos., Inc.	698
28	Advanced Energy Industries, Inc.	2,597	13	Edwards Lifesciences Corp.(a)	997
13	Amphenol Corp., Class A	1,037	6	GE HealthCare Technologies, Inc.(a)	417
58	Avnet, Inc.	2,661	21	Globus Medical, Inc., Class A(a)	1,585
41	Cognex Corp.	2,244	16	Haemonetics Corp.(a)	1,354
15	Corning, Inc.	519	18	Intuitive Surgical, Inc.(a)	4,422
			49	LeMaitre Vascular, Inc.	2,312
			37	Medtronic PLC	3,097

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2065 Fund – (continued)

Shares	Description	Value (t)
<b>Health Care Equipment &amp; Supplies — continued</b>		
7	Penumbra, Inc.(a)	\$ 1,753
6	Shockwave Medical, Inc.(a)	1,128
14	STAAR Surgical Co.(a)	988
5	Stryker Corp.	1,269
2	Teleflex, Inc.	487
		<u>27,534</u>
<b>Health Care Providers &amp; Services — 1.1%</b>		
29	Acadia Healthcare Co., Inc.(a)	2,437
10	Centene Corp.(a)	762
4	Chemed Corp.	2,021
7	Cigna Corp.	2,217
31	CVS Health Corp.	2,735
2	Elevance Health, Inc.	1,000
19	Encompass Health Corp.	1,186
31	HCA Healthcare, Inc.	7,907
16	Henry Schein, Inc.(a)	1,378
2	Humana, Inc.	1,023
5	Laboratory Corp. of America Holdings	1,261
57	Select Medical Holdings Corp.	1,657
29	Tenet Healthcare Corp.(a)	1,591
8	UnitedHealth Group, Inc.	3,993
		<u>31,168</u>
<b>Health Care Technology — 0.5%</b>		
230	Doximity, Inc., Class A(a)	8,112
40	Veeva Systems, Inc., Class A(a)	6,822
		<u>14,934</u>
<b>Hotels, Restaurants &amp; Leisure — 2.1%</b>		
7	Booking Holdings, Inc.(a)	17,039
1	Chipotle Mexican Grill, Inc.(a)	1,646
25	Hilton Worldwide Holdings, Inc.	3,627
22	Marriott Vacations Worldwide Corp.	3,521
14	McDonald's Corp.	3,744
115	Starbucks Corp.	12,551
52	Travel & Leisure Co.	2,203
116	Yum China Holdings, Inc.	7,147
47	Yum! Brands, Inc.	6,134
		<u>57,612</u>
<b>Household Durables — 0.6%</b>		
11	DR Horton, Inc.	1,086
61	KB Home	2,346
25	Meritage Homes Corp.(a)	2,692
147	PulteGroup, Inc.	8,363
63	Taylor Morrison Home Corp.(a)	2,255
		<u>16,742</u>
<b>Household Products — 0.5%</b>		
40	Church & Dwight Co., Inc.	3,235
15	Colgate-Palmolive Co.	1,118
72	Energizer Holdings, Inc.	2,671
51	Procter & Gamble Co.	7,261
		<u>14,285</u>
<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>		
84	AES Corp.	2,302
<b>Industrial Conglomerates — 0.3%</b>		
28	3M Co.	3,222
18	General Electric Co.	1,449
23	Honeywell International, Inc.	4,795
		<u>9,466</u>
<b>Insurance — 1.5%</b>		
6	Allstate Corp.	771
68	American International Group, Inc.	4,299

Shares	Description	Value (t)
<b>Insurance — continued</b>		
7	Assurant, Inc.	\$ 928
10	Chubb Ltd.	2,275
37	First American Financial Corp.	2,289
20	Hanover Insurance Group, Inc.	2,692
24	Hartford Financial Services Group, Inc.	1,863
9	Marsh & McLennan Cos., Inc.	1,574
17	Prudential Financial, Inc.	1,784
49	Reinsurance Group of America, Inc.	7,437
30	Selective Insurance Group, Inc.	2,850
18	Travelers Cos., Inc.	3,440
40	Willis Towers Watson PLC	10,167
		<u>42,369</u>
<b>Interactive Media &amp; Services — 3.0%</b>		
266	Alphabet, Inc., Class A(a)	26,291
188	Alphabet, Inc., Class C(a)	18,776
186	Meta Platforms, Inc., Class A(a)	27,708
280	Pinterest, Inc., Class A(a)	7,361
54	Yelp, Inc.(a)	1,702
		<u>81,838</u>
<b>Internet &amp; Direct Marketing Retail — 2.3%</b>		
57	Alibaba Group Holding Ltd., Sponsored ADR(a)	6,281
455	Amazon.com, Inc.(a)	46,924
163	eBay, Inc.	8,069
17	Etsy, Inc.(a)	2,339
		<u>63,613</u>
<b>IT Services — 2.7%</b>		
12	Accenture PLC, Class A	3,349
5	Automatic Data Processing, Inc.	1,129
72	Block, Inc.(a)	5,884
36	Cognizant Technology Solutions Corp., Class A	2,403
14	Concentrix Corp.	1,985
80	Fiserv, Inc.(a)	8,534
7	Gartner, Inc.(a)	2,367
40	Global Payments, Inc.	4,509
9	International Business Machines Corp.	1,213
5	Jack Henry & Associates, Inc.	900
5	Mastercard, Inc., Class A	1,853
6	Paychex, Inc.	695
106	PayPal Holdings, Inc.(a)	8,638
114	Shopify, Inc., Class A(a)	5,617
4	VeriSign, Inc.(a)	872
97	Visa, Inc., Class A	22,330
10	WEX, Inc.(a)	1,850
		<u>74,128</u>
<b>Leisure Products — 0.1%</b>		
99	Mattel, Inc.(a)	2,026
37	YETI Holdings, Inc.(a)	1,656
		<u>3,682</u>
<b>Life Sciences Tools &amp; Services — 0.5%</b>		
8	Agilent Technologies, Inc.	1,217
40	Illumina, Inc.(a)	8,568
11	Repligen Corp.(a)	2,038
3	Thermo Fisher Scientific, Inc.	1,711
		<u>13,534</u>
<b>Machinery — 1.6%</b>		
15	AGCO Corp.	2,072
5	Caterpillar, Inc.	1,261
6	Chart Industries, Inc.(a)	804
10	Cummins, Inc.	2,495
9	Deere & Co.	3,806

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2065 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Machinery — continued</b>			<b>Pharmaceuticals — 1.6%</b>	
14	Dover Corp.	\$ 2,126	32	Bristol-Myers Squibb Co.	\$ 2,325
21	Fortive Corp.	1,429	6	Eli Lilly & Co.	2,065
57	Graco, Inc.	3,894	14	Jazz Pharmaceuticals PLC(a)	2,193
4	Illinois Tool Works, Inc.	944	45	Johnson & Johnson	7,354
34	ITT, Inc.	3,114	35	Merck & Co., Inc.	3,759
27	Oshkosh Corp.	2,721	84	Novartis AG, Sponsored ADR	7,612
42	PACCAR, Inc.	4,591	44	Novo Nordisk AS, Sponsored ADR	6,106
29	Parker-Hannifin Corp.	9,454	29	Perrigo Co. PLC	1,085
36	Terex Corp.	1,835	66	Pfizer, Inc.	2,915
29	Toro Co.	3,234	129	Roche Holding AG, Sponsored ADR	5,051
		43,780	19	Zoetis, Inc.	3,144
					43,609
	<b>Media — 1.0%</b>			<b>Professional Services — 0.5%</b>	
2	Cable One, Inc.	1,580		Equifax, Inc.	6,666
10	Charter Communications, Inc., Class A(a)	3,843	30	Exponent, Inc.	2,051
233	Comcast Corp., Class A	9,168	20	Korn Ferry	1,458
90	Interpublic Group of Cos., Inc.	3,281	11	Leidos Holdings, Inc.	1,087
51	Liberty Broadband Corp., Class C(a)	4,579	16	ManpowerGroup, Inc.	1,394
39	New York Times Co., Class A	1,359			12,656
31	Omnicom Group, Inc.	2,666		<b>Real Estate Management &amp; Development — 0.5%</b>	
41	Paramount Global, Class B	950	132	CBRE Group, Inc., Class A(a)	11,288
		27,426	14	Jones Lang LaSalle, Inc.(a)	2,588
					13,876
	<b>Metals &amp; Mining — 0.4%</b>			<b>REITs – Apartments — 0.2%</b>	
38	Alcoa Corp.	1,985	8	AvalonBay Communities, Inc.	1,420
69	Cleveland-Cliffs, Inc.(a)	1,473	12	Camden Property Trust	1,479
33	Commercial Metals Co.	1,791	30	Equity Residential	1,909
9	Newmont Corp.	476			4,808
11	Reliance Steel & Aluminum Co.	2,502		<b>REITs – Diversified — 0.3%</b>	
28	Steel Dynamics, Inc.	3,378	119	American Assets Trust, Inc.	3,387
		11,605	4	American Tower Corp.	894
	<b>Multi-Utilities — 0.2%</b>		8	Crown Castle, Inc.	1,185
24	Consolidated Edison, Inc.	2,287	2	Equinix, Inc.	1,476
10	DTE Energy Co.	1,164	30	VICI Properties, Inc.	1,025
6	WEC Energy Group, Inc.	564	25	Weyerhaeuser Co.	861
		4,015			8,828
	<b>Multiline Retail — 0.2%</b>			<b>REITs – Health Care — 0.1%</b>	
78	Macy’s, Inc.	1,843	133	Physicians Realty Trust	2,109
13	Target Corp.	2,238	13	Ventas, Inc.	674
		4,081	6	Welltower, Inc.	450
					3,233
	<b>Oil, Gas &amp; Consumable Fuels — 1.8%</b>			<b>REITs – Hotels — 0.0%</b>	
169	Antero Midstream Corp.	1,842	41	Host Hotels & Resorts, Inc.	773
44	Antero Resources Corp.(a)	1,269		<b>REITs – Mortgage — 0.1%</b>	
186	APA Corp.	8,245	90	KKR Real Estate Finance Trust, Inc.	1,434
16	Chevron Corp.	2,784		<b>REITs – Office Property — 0.5%</b>	
111	CNX Resources Corp.(a)	1,857	259	Brandywine Realty Trust	1,699
54	ConocoPhillips	6,581	122	Corporate Office Properties Trust	3,425
78	EOG Resources, Inc.	10,316	85	Douglas Emmett, Inc.	1,424
30	Exxon Mobil Corp.	3,480	113	Easterly Government Properties, Inc.	1,835
30	HF Sinclair Corp.	1,707	133	Highwoods Properties, Inc.	4,039
128	Kinder Morgan, Inc.	2,343	37	Kilroy Realty Corp.	1,518
22	ONEOK, Inc.	1,507			13,940
17	Phillips 66	1,705		<b>REITs – Regional Malls — 0.0%</b>	
4	Pioneer Natural Resources Co.	921	7	Simon Property Group, Inc.	899
58	Range Resources Corp.	1,451		<b>REITs – Shopping Centers — 0.2%</b>	
237	Southwestern Energy Co.(a)	1,308	202	Brixmor Property Group, Inc.	4,753
8	Valero Energy Corp.	1,120			
44	Williams Cos., Inc.	1,419			
		49,855			
	<b>Personal Products — 0.0%</b>				
4	Estee Lauder Cos., Inc., Class A	1,108			

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2065 Fund – (continued)

Shares	Description	Value (t)
<b>REITs – Single Tenant — 0.1%</b>		
66	National Retail Properties, Inc.	\$ 3,125
<b>REITs – Warehouse/Industrials — 0.1%</b>		
15	Prologis, Inc.	1,939
<b>Road &amp; Rail — 0.5%</b>		
61	CSX Corp.	1,886
5	J.B. Hunt Transport Services, Inc.	945
11	Norfolk Southern Corp.	2,704
14	Ryder System, Inc.	1,322
7	Saia, Inc.(a)	1,910
131	Uber Technologies, Inc.(a)	4,052
7	Union Pacific Corp.	1,429
		14,248
<b>Semiconductors &amp; Semiconductor Equipment — 2.3%</b>		
34	Advanced Micro Devices, Inc.(a)	2,555
22	Analog Devices, Inc.	3,772
5	Broadcom, Inc.	2,925
22	Cirrus Logic, Inc.(a)	1,989
90	Intel Corp.	2,543
37	Lattice Semiconductor Corp.(a)	2,804
16	Micron Technology, Inc.	965
126	NVIDIA Corp.	24,617
11	Qorvo, Inc.(a)	1,195
74	QUALCOMM, Inc.	9,857
14	Silicon Laboratories, Inc.(a)	2,197
19	Synaptics, Inc.(a)	2,376
19	Texas Instruments, Inc.	3,367
11	Universal Display Corp.	1,458
22	Wolfspeed, Inc.(a)	1,694
		64,314
<b>Software — 5.5%</b>		
26	Adobe, Inc.(a)	9,629
10	ANSYS, Inc.(a)	2,664
6	Aspen Technology, Inc.(a)	1,192
72	Autodesk, Inc.(a)	15,492
6	Cadence Design Systems, Inc.(a)	1,097
8	Ceridian HCM Holding, Inc.(a)	578
57	Dynatrace, Inc.(a)	2,191
4	Fair Isaac Corp.(a)	2,664
29	Gen Digital, Inc.	667
6	Intuit, Inc.	2,536
144	Microsoft Corp.	35,685
318	Oracle Corp.	28,130
11	Paylocity Holding Corp.(a)	2,291
14	Qualys, Inc.(a)	1,615
6	Roper Technologies, Inc.	2,560
131	Salesforce, Inc.(a)	22,004
13	SPS Commerce, Inc.(a)	1,769
4	Synopsys, Inc.(a)	1,415
4	Tyler Technologies, Inc.(a)	1,291
90	Workday, Inc., Class A(a)	16,329
		151,799
<b>Specialty Retail — 0.7%</b>		
7	Asbury Automotive Group, Inc.(a)	1,540
5	Best Buy Co., Inc.	444
22	Boot Barn Holdings, Inc.(a)	1,837
14	Dick's Sporting Goods, Inc.	1,831
13	Five Below, Inc.(a)	2,563
15	Home Depot, Inc.	4,862
7	Lithia Motors, Inc.	1,842
5	Ross Stores, Inc.	591
29	TJX Cos., Inc.	2,374
14	Williams-Sonoma, Inc.	1,889
		19,773

Shares	Description	Value (t)
<b>Technology Hardware, Storage &amp; Peripherals — 0.6%</b>		
108	Apple, Inc.	\$ 15,583
50	Hewlett Packard Enterprise Co.	807
30	HP, Inc.	874
		17,264
<b>Textiles, Apparel &amp; Luxury Goods — 0.7%</b>		
13	Crocs, Inc.(a)	1,583
6	Deckers Outdoor Corp.(a)	2,565
34	NIKE, Inc., Class B	4,329
27	PVH Corp.	2,427
432	Under Armour, Inc., Class A(a)	5,352
185	Under Armour, Inc., Class C(a)	2,017
		18,273
<b>Thriffs &amp; Mortgage Finance — 0.1%</b>		
236	MGIC Investment Corp.	3,332
<b>Trading Companies &amp; Distributors — 0.1%</b>		
15	GATX Corp.	1,717
<b>Water Utilities — 0.2%</b>		
20	American States Water Co.	1,883
8	American Water Works Co., Inc.	1,252
46	Essential Utilities, Inc.	2,150
		5,285
	Total Common Stocks (Identified Cost \$1,711,036)	1,659,171
<b>Principal Amount</b>		
<b>Bonds and Notes — 3.8%</b>		
<b>Automotive — 0.1%</b>		
\$ 1,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	971
<b>Banking — 0.7%</b>		
1,000	American Express Co., 3.700%, 8/03/2023	994
1,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	954
1,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	987
1,000	Bank of Nova Scotia, 3.400%, 2/11/2024	985
1,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	894
1,000	Citigroup, Inc., 4.600%, 3/09/2026	994
1,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	977
1,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	978
1,000	KeyCorp, MTN, 2.550%, 10/01/2029	870
1,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	940
1,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	975
1,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	892
1,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	940
1,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	1,002
1,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	968
1,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	977
1,000	State Street Corp., 2.400%, 1/24/2030	880
1,000	Truist Bank, 3.200%, 4/01/2024	984
1,000	Westpac Banking Corp., 2.350%, 2/19/2025	957
		18,148
<b>Brokerage — 0.1%</b>		
1,000	BlackRock, Inc., 2.400%, 4/30/2030	879
1,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	722
		1,601

Portfolio of Investments – as of January 31, 2023  
Natisix Sustainable Future 2065 Fund – (continued)

Principal Amount	Description	Value (t)
	<b>Building Materials — 0.0%</b>	
\$ 1,000	Owens Corning, 3.950%, 8/15/2029	\$ 948
	<b>Diversified Manufacturing — 0.1%</b>	
1,000	3M Co., 3.050%, 4/15/2030	900
1,000	Emerson Electric Co., 2.000%, 12/21/2028	880
		1,780
	<b>Electric — 0.2%</b>	
1,000	Duke Energy Corp., 3.750%, 4/15/2024	987
1,000	Entergy Corp., 0.900%, 9/15/2025	899
1,000	Exelon Corp., 4.050%, 4/15/2030	963
1,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	847
1,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	969
		4,665
	<b>Environmental — 0.0%</b>	
1,000	Republic Services, Inc., 1.450%, 2/15/2031	800
	<b>Finance Companies — 0.1%</b>	
1,000	Ares Capital Corp., 3.250%, 7/15/2025	942
1,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	888
		1,830
	<b>Food &amp; Beverage — 0.1%</b>	
1,000	Coca-Cola Co., 1.450%, 6/01/2027	902
1,000	General Mills, Inc., 4.000%, 4/17/2025	985
1,000	Mondelez International, Inc., 2.750%, 4/13/2030	890
1,000	PepsiCo, Inc., 2.750%, 3/19/2030	909
		3,686
	<b>Government Owned – No Guarantee — 0.0%</b>	
1,000	Equinor ASA, 3.625%, 4/06/2040	875
	<b>Health Insurance — 0.1%</b>	
1,000	Elevance Health, Inc., 4.101%, 3/01/2028	982
1,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	1,109
		2,091
	<b>Healthcare — 0.1%</b>	
1,000	Cigna Corp., 3.750%, 7/15/2023	995
1,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	960
1,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	957
		2,912
	<b>Integrated Energy — 0.1%</b>	
1,000	Exxon Mobil Corp., 2.992%, 3/19/2025	972
1,000	Shell International Finance BV, 6.375%, 12/15/2038	1,166
		2,138
	<b>Mortgage Related — 0.8%</b>	
7,563	Federal Home Loan Mortgage Corp., 2.500%, with various maturities in 2052(b)	6,628
5,740	Federal Home Loan Mortgage Corp., 3.000%, with various maturities in 2052(b)	5,218
1,916	Federal Home Loan Mortgage Corp., 3.500%, 5/01/2052	1,798
968	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	935
1,911	Federal National Mortgage Association, 3.000%, 4/01/2052	1,738
5,729	Federal National Mortgage Association, 3.500%, with various maturities in 2052(b)	5,373
978	Federal National Mortgage Association, 4.000%, 9/01/2052	945
		22,635

Principal Amount	Description	Value (t)
	<b>Natural Gas — 0.0%</b>	
\$ 1,000	NiSource, Inc., 0.950%, 8/15/2025	\$ 911
	<b>Pharmaceuticals — 0.1%</b>	
1,000	AbbVie, Inc., 3.600%, 5/14/2025	975
	<b>Property &amp; Casualty Insurance — 0.0%</b>	
1,000	American International Group, Inc., 3.400%, 6/30/2030	914
	<b>Railroads — 0.0%</b>	
1,000	CSX Corp., 2.600%, 11/01/2026	935
	<b>REITs – Apartments — 0.0%</b>	
1,000	Essex Portfolio LP, 3.000%, 1/15/2030	873
	<b>REITs – Health Care — 0.0%</b>	
1,000	Welltower OP LLC, 2.800%, 6/01/2031	834
	<b>REITs – Office Property — 0.1%</b>	
1,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	976
1,000	Boston Properties LP, 2.750%, 10/01/2026	920
1,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	786
		2,682
	<b>REITs – Warehouse/Industrials — 0.0%</b>	
1,000	Prologis LP, 1.250%, 10/15/2030	790
	<b>Restaurants — 0.0%</b>	
1,000	Starbucks Corp., 2.250%, 3/12/2030	863
	<b>Retailers — 0.0%</b>	
1,000	TJX Cos., Inc., 1.150%, 5/15/2028	862
	<b>Technology — 0.2%</b>	
1,000	Apple, Inc., 2.500%, 2/09/2025	965
1,000	Broadcom, Inc., 4.110%, 9/15/2028	964
1,000	Intel Corp., 2.450%, 11/15/2029	879
1,000	International Business Machines Corp., 4.000%, 6/20/2042	872
1,000	NVIDIA Corp., 2.850%, 4/01/2030	909
1,000	Oracle Corp., 2.950%, 5/15/2025	961
1,000	QUALCOMM, Inc., 1.650%, 5/20/2032	805
		6,355
	<b>Treasuries — 0.8%</b>	
2,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	1,175
2,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	1,595
2,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	1,606
3,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	2,583
4,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	3,522
2,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	1,761
2,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	1,768
7,000	U.S. Treasury Notes, 0.375%, 11/30/2025	6,344
		20,354
	<b>Utility Other — 0.0%</b>	
1,000	Essential Utilities, Inc., 4.276%, 5/01/2049	864
	<b>Wireless — 0.1%</b>	
1,000	Vodafone Group PLC, 6.150%, 2/27/2037	1,075
	Total Bonds and Notes (Identified Cost \$116,776)	104,367

**Shares**

<b>Exchange-Traded Funds — 9.4%</b>		
3,599	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$274,148)	258,228

Portfolio of Investments – as of January 31, 2023  
Natixis Sustainable Future 2065 Fund – (continued)

Shares	Description	Value (t)
<b>Mutual Funds — 14.7%</b>		
10,854	WCM Focused Emerging Markets Fund, Institutional Class	\$ 151,853
11,698	WCM Focused International Growth Fund, Institutional Class	250,927
	Total Mutual Funds (Identified Cost \$488,231)	402,780
<b>Affiliated Mutual Funds — 10.6%</b>		
4,796	Mirova Global Green Bond Fund, Class N	39,714
21,794	Mirova International Sustainable Equity Fund, Class N	251,068
	Total Affiliated Mutual Funds (Identified Cost \$353,160)	290,782
<b>Principal Amount</b>		
<b>Short-Term Investments — 2.8%</b>		
\$75,275	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/2023 at 1.800% to be repurchased at \$75,278 on 2/01/2023 collateralized by \$78,700 U.S. Treasury Note, 3.000% due 6/30/2024 valued at \$76,960 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$75,275)	75,275
	Total Investments — 101.7% (Identified Cost \$3,018,626)	2,790,603
	Other assets less liabilities — (1.7)%	(45,455)
	Net Assets — 100.0%	\$ 2,745,148

- (t) See Note 2 of Notes to Financial Statements.  
(a) Non-income producing security.  
(b) The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.
- 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 January 31, 2023, the value of Rule 144A holdings amounted to \$940 or less than 0.1% 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  
GMTN Global Medium Term Note  
MTN Medium Term Note  
REITs Real Estate Investment Trusts

Asset Allocation Summary at January 31, 2023

Equity	93.6%
Fixed Income	5.3
Short-Term Investments	2.8
Total Investments	101.7
Other assets less liabilities	(1.7)
Net Assets	100.0%

# Statements of Assets and Liabilities

January 31, 2023

	Natixis Sustainable Future 2015 Fund	Natixis Sustainable Future 2020 Fund	Natixis Sustainable Future 2025 Fund	Natixis Sustainable Future 2030 Fund
<b>ASSETS</b>				
Unaffiliated investments at cost	\$3,165,885	\$2,826,366	\$6,238,183	\$11,750,162
Affiliated investments at cost	2,525,442	1,653,598	2,780,567	4,105,179
Net unrealized appreciation (depreciation) on unaffiliated investments	(33,945)	(97,763)	(177,918)	(237,675)
Net unrealized depreciation on affiliated investments	(263,715)	(155,836)	(221,200)	(397,485)
Investments at value	5,393,667	4,226,365	8,619,632	15,220,181
Cash	—	1,234	3,811	3,171
Receivable for Fund shares sold	15,698	25,394	4,153	3,203
Receivable from investment adviser (Note 5)	13,081	10,436	14,706	14,708
Receivable for securities sold	24	1,071	—	2,445
Dividends and interest receivable	8,621	6,598	12,305	21,584
Dividends receivable from affiliates	1,853	1,218	2,170	2,655
Prepaid expenses (Note 7)	508	509	509	510
<b>TOTAL ASSETS</b>	<b>5,433,452</b>	<b>4,272,825</b>	<b>8,657,286</b>	<b>15,268,457</b>
<b>LIABILITIES</b>				
Payable for securities purchased	1,837	3,713	6,331	7,084
Payable for Fund shares redeemed	—	—	7,298	22,889
Payable to custodian bank (Note 8)	—	—	—	—
Deferred Trustees' fees (Note 5)	19,851	19,831	19,864	19,924
Administrative fees payable (Note 5)	206	160	316	610
Audit and tax services fees payable	31,286	31,286	31,286	31,286
Other accounts payable and accrued expenses	14,550	15,647	16,853	17,690
<b>TOTAL LIABILITIES</b>	<b>67,730</b>	<b>70,637</b>	<b>81,948</b>	<b>99,483</b>
<b>NET ASSETS</b>	<b>\$5,365,722</b>	<b>\$4,202,188</b>	<b>\$8,575,338</b>	<b>\$15,168,974</b>
<b>NET ASSETS CONSIST OF:</b>				
Paid-in capital	\$5,703,872	\$4,615,937	\$9,283,160	\$16,147,834
Accumulated loss	(338,150)	(413,749)	(707,822)	(978,860)
<b>NET ASSETS</b>	<b>\$5,365,722</b>	<b>\$4,202,188</b>	<b>\$8,575,338</b>	<b>\$15,168,974</b>
<b>COMPUTATION OF NET ASSET VALUE AND OFFERING PRICE:</b>				
<b>Class N shares:</b>				
Net assets	\$5,365,722	\$4,202,188	\$8,575,338	\$15,168,974
Shares of beneficial interest	615,766	506,529	854,392	1,395,929
Net asset value, offering and redemption price per share	\$ 8.71	\$ 8.30	\$ 10.04	\$ 10.87

# Statements of Assets and Liabilities (continued)

January 31, 2023

Natixis Sustainable Future 2035 Fund	Natixis Sustainable Future 2040 Fund	Natixis Sustainable Future 2045 Fund	Natixis Sustainable Future 2050 Fund	Natixis Sustainable Future 2055 Fund	Natixis Sustainable Future 2060 Fund	Natixis Sustainable Future 2065 Fund
\$13,469,428	\$13,134,344	\$12,663,909	\$11,958,834	\$10,089,492	\$6,972,809	\$2,665,466
3,958,000	2,946,819	2,557,764	1,638,683	1,308,035	905,884	353,160
(185,758)	(96,160)	(185,271)	(136,464)	(98,336)	54,722	(165,645)
(422,007)	(286,899)	(304,583)	(202,497)	(159,301)	(97,733)	(62,378)
16,819,663	15,698,104	14,731,819	13,258,556	11,139,890	7,835,682	2,790,603
—	3,725	5,272	229	4,910	6,493	—
6,606	10,497	9,723	17,000	6,274	15,945	—
13,143	14,837	14,191	14,681	13,824	15,352	8,993
192,101	—	1,464	3,634	—	4,314	280
18,915	13,589	9,032	9,254	6,774	4,877	1,657
2,245	1,233	691	—	—	—	—
509	508	510	510	510	509	556
17,053,182	15,742,493	14,772,702	13,303,864	11,172,182	7,883,172	2,802,089
2,049	85,228	9,066	9,073	5,896	21,857	—
17,414	1,028	113	24	1,154	1,094	—
122,725	—	—	—	—	—	10,580
19,918	19,877	19,852	19,833	19,798	19,762	2,949
626	579	546	496	416	290	104
31,286	31,286	31,286	31,286	31,286	31,286	31,286
16,335	17,337	17,095	17,355	16,981	17,320	12,022
210,353	155,335	77,958	78,067	75,531	91,609	56,941
\$16,842,829	\$15,587,158	\$14,694,744	\$13,225,797	\$11,096,651	\$7,791,563	\$2,745,148
\$17,524,931	\$16,120,019	\$15,251,761	\$13,666,002	\$11,399,793	\$7,890,929	\$3,063,749
(682,102)	(532,861)	(557,017)	(440,205)	(303,142)	(99,366)	(318,601)
\$16,842,829	\$15,587,158	\$14,694,744	\$13,225,797	\$11,096,651	\$7,791,563	\$2,745,148
\$16,842,829	\$15,587,158	\$14,694,744	\$13,225,797	\$11,096,651	\$7,791,563	\$2,745,148
1,551,975	1,448,977	1,305,964	1,198,736	1,015,353	729,438	307,564
\$ 10.85	\$ 10.76	\$ 11.25	\$ 11.03	\$ 10.93	\$ 10.68	\$ 8.93

# Statements of Operations

For the Year Ended January 31, 2023

	Natixis Sustainable Future 2015 Fund	Natixis Sustainable Future 2020 Fund	Natixis Sustainable Future 2025 Fund	Natixis Sustainable Future 2030 Fund
<b>INVESTMENT INCOME</b>				
Dividends from unaffiliated investments	\$ 21,225	\$ 22,747	\$ 48,736	\$ 108,006
Dividends from affiliated investments	69,085	46,651	62,826	103,381
Interest	24,723	20,723	36,276	63,000
Less net foreign taxes withheld	(94)	(107)	(249)	(476)
	<u>114,939</u>	<u>90,014</u>	<u>147,589</u>	<u>273,911</u>
Expenses				
Management fees (Note 5)	5,537	5,546	11,677	24,356
Administrative fees (Note 5)	2,052	1,779	3,419	6,531
Trustees' fees and expenses (Note 5)	11,349	11,322	11,457	11,734
Transfer agent fees and expenses	1,822	2,115	2,389	2,696
Audit and tax services fees	34,623	34,623	34,623	34,623
Custodian fees and expenses (Note 6)	36,308	47,916	52,748	53,644
Legal fees (Note 7)	146	141	265	503
Registration fees	21,716	21,716	21,716	21,716
Regulatory filing fees (Note 6)	13,000	13,000	13,000	13,000
Shareholder reporting expenses	12,614	12,938	14,945	17,529
Miscellaneous expenses	14,350	14,170	14,600	14,499
Total expenses	<u>153,517</u>	<u>165,266</u>	<u>180,839</u>	<u>200,831</u>
Less waiver and/or expense reimbursement (Notes 5 and 6)	<u>(142,430)</u>	<u>(155,154)</u>	<u>(159,626)</u>	<u>(161,078)</u>
Net expenses	<u>11,087</u>	<u>10,112</u>	<u>21,213</u>	<u>39,753</u>
Net investment income	<u>103,852</u>	<u>79,902</u>	<u>126,376</u>	<u>234,158</u>
<b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS</b>				
Net realized gain (loss) on:				
Unaffiliated investments	40,313	(1,052)	(19,337)	131,109
Affiliated investments	(2,457)	(72,403)	(185,129)	(157,304)
Distributions of capital gains received from unaffiliated investments	178	189	405	898
Distributions of capital gains received from affiliated investments	28,667	21,549	37,379	61,452
Net change in unrealized appreciation (depreciation) on:				
Unaffiliated investments	(208,630)	(186,962)	(430,415)	(929,374)
Affiliated investments	(226,586)	(105,834)	(93,122)	(296,946)
Net realized and unrealized loss on investments	<u>(368,515)</u>	<u>(344,513)</u>	<u>(690,219)</u>	<u>(1,190,165)</u>
<b>NET DECREASE IN NET ASSETS RESULTING FROM OPERATIONS</b>	<u><u>\$(264,663)</u></u>	<u><u>\$(264,611)</u></u>	<u><u>\$(563,843)</u></u>	<u><u>\$ (956,007)</u></u>

# Statements of Operations (continued)

For the Year Ended January 31, 2023

Natixis Sustainable Future 2035 Fund	Natixis Sustainable Future 2040 Fund	Natixis Sustainable Future 2045 Fund	Natixis Sustainable Future 2050 Fund	Natixis Sustainable Future 2055 Fund	Natixis Sustainable Future 2060 Fund	Natixis Sustainable Future 2065 Fund
\$ 119,850	\$ 116,367	\$ 122,450	\$ 113,328	\$ 95,108	\$ 65,570	\$ 28,437
94,465	71,871	64,379	44,216	34,201	22,740	8,774
44,728	28,687	16,340	17,776	11,348	8,120	3,048
(487)	(475)	(492)	(470)	(366)	(258)	(117)
<u>258,556</u>	<u>216,450</u>	<u>202,677</u>	<u>174,850</u>	<u>140,291</u>	<u>96,172</u>	<u>40,142</u>
25,720	24,088	24,399	22,680	18,679	12,795	5,529
6,333	5,536	5,469	4,882	4,017	2,752	1,171
11,713	11,654	11,651	11,604	11,536	11,431	15,010
2,726	2,884	2,867	3,118	2,778	3,174	944
34,623	34,623	34,623	34,623	34,623	34,623	34,623
42,450	50,439	45,905	46,879	47,295	46,942	30,094
480	418	414	372	300	198	100
21,716	21,716	21,716	21,716	21,716	21,716	20,161
13,000	13,000	13,000	13,000	13,000	13,000	13,000
16,853	17,796	17,219	18,093	16,274	16,575	8,852
14,435	14,371	14,366	14,325	14,276	14,196	14,374
190,049	196,525	191,629	191,292	184,494	177,402	143,858
(150,348)	(160,609)	(158,165)	(159,223)	(159,064)	(159,780)	(136,109)
<u>39,701</u>	<u>35,916</u>	<u>33,464</u>	<u>32,069</u>	<u>25,430</u>	<u>17,622</u>	<u>7,749</u>
<u>218,855</u>	<u>180,534</u>	<u>169,213</u>	<u>142,781</u>	<u>114,861</u>	<u>78,550</u>	<u>32,393</u>
154,413	84,201	117,007	94,473	58,864	61,402	(85,246)
(44,696)	(44,812)	(16,247)	(32,943)	(11,753)	(13,475)	(3,317)
1,022	1,037	1,106	1,053	937	629	242
39,819	27,229	20,158	8,863	7,446	5,201	2,086
(683,971)	(459,379)	(549,690)	(529,047)	(357,388)	(276,187)	(78,166)
(284,950)	(180,394)	(181,781)	(98,219)	(81,651)	(53,586)	(31,974)
(818,363)	(572,118)	(609,447)	(555,820)	(383,545)	(276,016)	(196,375)
<u>\$(599,508)</u>	<u>\$(391,584)</u>	<u>\$(440,234)</u>	<u>\$(413,039)</u>	<u>\$(268,684)</u>	<u>\$(197,466)</u>	<u>\$(163,982)</u>

# Statements of Changes in Net Assets

	<b>Natixis Sustainable Future 2015 Fund</b>		<b>Natixis Sustainable Future 2020 Fund</b>	
	<b>Year Ended January 31, 2023</b>	<b>Year Ended January 31, 2022</b>	<b>Year Ended January 31, 2023</b>	<b>Year Ended January 31, 2022</b>
<b>FROM OPERATIONS:</b>				
Net investment income	\$ 103,852	\$ 69,095	\$ 79,902	\$ 49,487
Net realized gain (loss) on investments, including distributions of capital gains received from investments	66,701	425,407	(51,717)	301,767
Net change in unrealized appreciation (depreciation) on investments	(435,216)	(284,690)	(292,796)	(197,785)
Net increase (decrease) in net assets resulting from operations	(264,663)	209,812	(264,611)	153,469
<b>FROM DISTRIBUTIONS TO SHAREHOLDERS:</b>				
Class N	(230,294)	(481,636)	(231,839)	(262,760)
<b>NET INCREASE (DECREASE) IN NET ASSETS FROM CAPITAL SHARE TRANSACTIONS (NOTE 11)</b>	1,107,046	821,449	348,092	1,547,475
Net increase (decrease) in net assets	612,089	549,625	(148,358)	1,438,184
<b>NET ASSETS</b>				
Beginning of the year	4,753,633	4,204,008	4,350,546	2,912,362
End of the year	<u>\$5,365,722</u>	<u>\$4,753,633</u>	<u>\$4,202,188</u>	<u>\$4,350,546</u>

## Statements of Changes in Net Assets (continued)

Natixis Sustainable Future 2025 Fund		Natixis Sustainable Future 2030 Fund		Natixis Sustainable Future 2035 Fund	
Year Ended January 31, 2023	Year Ended January 31, 2022	Year Ended January 31, 2023	Year Ended January 31, 2022	Year Ended January 31, 2023	Year Ended January 31, 2022
\$ 126,376	\$ 104,337	\$ 234,158	\$ 134,180	\$ 218,855	\$ 116,653
(166,682)	792,295	36,155	656,842	150,558	896,043
(523,537)	(463,892)	(1,226,320)	(232,682)	(968,921)	(393,349)
(563,843)	432,740	(956,007)	558,340	(599,508)	619,347
(310,484)	(875,110)	(822,453)	(686,989)	(724,780)	(910,135)
(1,264,851)	3,965,097	1,643,571	7,767,673	4,977,762	6,158,110
(2,139,178)	3,522,727	(134,889)	7,639,024	3,653,474	5,867,322
10,714,516	7,191,789	15,303,863	7,664,839	13,189,355	7,322,033
<u>\$ 8,575,338</u>	<u>\$10,714,516</u>	<u>\$15,168,974</u>	<u>\$15,303,863</u>	<u>\$16,842,829</u>	<u>\$13,189,355</u>

## Statements of Changes in Net Assets (continued)

	Natixis Sustainable Future 2040 Fund		Natixis Sustainable Future 2045 Fund	
	Year Ended January 31, 2023	Year Ended January 31, 2022	Year Ended January 31, 2023	Year Ended January 31, 2022
<b>FROM OPERATIONS:</b>				
Net investment income	\$ 180,534	\$ 85,624	\$ 169,213	\$ 87,085
Net realized gain on investments, including distributions of capital gains received from investments	67,655	675,056	122,024	889,510
Net change in unrealized appreciation (depreciation) on investments	(639,773)	(375,854)	(731,471)	(424,694)
Net increase (decrease) in net assets resulting from operations	(391,584)	384,826	(440,234)	551,901
<b>FROM DISTRIBUTIONS TO SHAREHOLDERS:</b>				
Class N	(583,854)	(674,630)	(570,515)	(795,436)
<b>NET INCREASE IN NET ASSETS FROM CAPITAL SHARE TRANSACTIONS (NOTE 11)</b>	4,942,379	6,479,279	4,109,650	5,556,506
Net increase in net assets	3,966,941	6,189,475	3,098,901	5,312,971
<b>NET ASSETS</b>				
Beginning of the year	11,620,217	5,430,742	11,595,843	6,282,872
End of the year	<u>\$15,587,158</u>	<u>\$11,620,217</u>	<u>\$14,694,744</u>	<u>\$11,595,843</u>

## Statements of Changes in Net Assets (continued)

Natixis Sustainable Future 2050 Fund		Natixis Sustainable Future 2055 Fund		Natixis Sustainable Future 2060 Fund	
Year Ended January 31, 2023	Year Ended January 31, 2022	Year Ended January 31, 2023	Year Ended January 31, 2022	Year Ended January 31, 2023	Year Ended January 31, 2022
\$ 142,781	\$ 72,230	\$ 114,861	\$ 53,529	\$ 78,550	\$ 41,188
71,446	674,624	55,494	510,332	53,757	493,325
(627,266)	(286,775)	(439,039)	(254,318)	(329,773)	(133,559)
(413,039)	460,079	(268,684)	309,543	(197,466)	400,954
(500,254)	(583,052)	(342,817)	(439,605)	(272,397)	(478,513)
3,819,234	5,425,651	3,567,685	4,434,259	2,714,363	1,967,271
2,905,941	5,302,678	2,956,184	4,304,197	2,244,500	1,889,712
10,319,856	5,017,178	8,140,467	3,836,270	5,547,063	3,657,351
<u>\$13,225,797</u>	<u>\$10,319,856</u>	<u>\$11,096,651</u>	<u>\$8,140,467</u>	<u>\$7,791,563</u>	<u>\$5,547,063</u>

See accompanying notes to financial statements.

# Statements of Changes in Net Assets (continued)

		Natixis Sustainable Future 2065 Fund	
		Year Ended January 31, 2023	Period Ended January 31, 2022(a)
<b>FROM OPERATIONS:</b>			
Net investment income		\$ 32,393	\$ 4,044
Net realized gain (loss) on investments, including distributions of capital gains received from investments		(86,235)	3,894
Net change in unrealized appreciation (depreciation) on investments		(110,140)	(117,883)
Net decrease in net assets resulting from operations		(163,982)	(109,945)
<b>FROM DISTRIBUTIONS TO SHAREHOLDERS:</b>			
Class N		(37,166)	(7,620)
<b>NET INCREASE IN NET ASSETS FROM CAPITAL SHARE TRANSACTIONS (NOTE 11)</b>		63,861	3,000,000
Net increase (decrease) in net assets		(137,287)	2,882,435
<b>NET ASSETS</b>			
Beginning of the year		2,882,435	—
End of the year		<u>\$2,745,148</u>	<u>\$2,882,435</u>

(a) From commencement of operations on December 15, 2021 through January 31, 2022.

# Financial Highlights

For a share outstanding throughout each period.

	Sustainable Future 2015 Fund—Class N				
	Year Ended January 31, 2023	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019
Net asset value, beginning of the period	\$ 9.83	\$10.37	\$10.70	\$10.11	\$11.13
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>					
Net investment income(a)	0.20	0.16	0.12	0.17	0.23
Net realized and unrealized gain (loss)	(0.90)	0.40	1.25	1.02	(0.41)
Total from Investment Operations	(0.70)	0.56	1.37	1.19	(0.18)
<b>LESS DISTRIBUTIONS FROM:</b>					
Net investment income	(0.21)	(0.19)	(0.25)	(0.18)	(0.23)
Net realized capital gains	(0.21)	(0.91)	(1.45)	(0.42)	(0.61)
Total Distributions	(0.42)	(1.10)	(1.70)	(0.60)	(0.84)
Net asset value, end of the period	\$ 8.71	\$ 9.83	\$10.37	\$10.70	\$10.11
Total return(b)	(6.97)%	5.15%	12.97%	11.81%	(1.28)%
<b>RATIOS TO AVERAGE NET ASSETS:</b>					
Net assets, end of the period (000's)	\$5,366	\$4,754	\$4,204	\$6,191	\$4,600
Net expenses(c)	0.25%(d)(e)	0.28%(f)	0.31%(g)	0.31%(h)(i)	0.35%(j)
Gross expenses	3.41%(d)	3.08%(f)	3.08%(g)	3.70%(h)	4.04%(j)
Net investment income	2.31%	1.47%	1.09%	1.62%	2.10%
Portfolio turnover rate	28%	50%	61%	73%	41%

(a) Per share net investment income has been calculated using the average shares outstanding during the period.

(b) Had certain expenses not been waived/reimbursed during the period, total returns would have been lower.

(c) The investment adviser agreed to waive its fees and/or reimburse a portion of the Fund's expenses during the period. Without this waiver/reimbursement, expenses would have been higher.

(d) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.52% and 3.68%, respectively.

(e) Effective June 1, 2022, the expense limit decreased from 0.55% to 0.50%. See Note 5 of Notes to Financial Statements.

(f) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.55% and 3.35%, respectively.

(g) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.55% and 3.32%, respectively.

(h) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.58% and 3.97%, respectively.

(i) Effective June 1, 2019, the expense limit decreased from 0.65% to 0.55%.

(j) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.65% and 4.34%, respectively.

# Financial Highlights (continued)

For a share outstanding throughout each period.

	Sustainable Future 2020 Fund —Class N				
	Year Ended January 31, 2023	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019
Net asset value, beginning of the period	\$ 9.41	\$ 9.37	\$10.66	\$ 9.97	\$11.34
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>					
Net investment income(a)	0.17	0.13	0.11	0.17	0.22
Net realized and unrealized gain (loss)	(0.80)	0.49	1.38	1.06	(0.46)
Total from Investment Operations	(0.63)	0.62	1.49	1.23	(0.24)
<b>LESS DISTRIBUTIONS FROM:</b>					
Net investment income	(0.20)	(0.14)	(0.29)	(0.18)	(0.23)
Net realized capital gains	(0.28)	(0.44)	(2.49)	(0.36)	(0.90)
Total Distributions	(0.48)	(0.58)	(2.78)	(0.54)	(1.13)
Net asset value, end of the period	\$ 8.30	\$ 9.41	\$ 9.37	\$10.66	\$ 9.97
Total return(b)	(6.64)%(c)	6.35%	14.26%	12.31%	(1.66)%
<b>RATIOS TO AVERAGE NET ASSETS:</b>					
Net assets, end of the period (000's)	\$4,202	\$4,351	\$2,912	\$6,006	\$4,540
Net expenses(d)	0.26%(e)(f)	0.29%(g)	0.32%(h)	0.32%(i)(j)	0.38%(k)
Gross expenses	4.22%(e)	3.66%(g)	3.88%(h)	3.69%(i)	4.10%(k)
Net investment income	2.04%	1.30%	1.08%	1.60%	1.98%
Portfolio turnover rate	88%	46%	95%	74%	65%

(a) Per share net investment income has been calculated using the average shares outstanding during the period.

(b) Had certain expenses not been waived/reimbursed during the period, total returns would have been lower.

(c) Generally accepted accounting principles require certain adjustments to be made to the net assets of the Fund for financial reporting purposes only, and as such, the total returns based on the adjusted net asset values per share may differ from the total returns reported in the average annual total return table.

(d) The investment adviser agreed to waive its fees and/or reimburse a portion of the Fund's expenses during the period. Without this waiver/reimbursement, expenses would have been higher.

(e) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.52% and 4.48%, respectively.

(f) Effective June 1, 2022, the expense limit decreased from 0.55% to 0.50%. See Note 5 of Notes to Financial Statements.

(g) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.55% and 3.92%, respectively.

(h) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.55% and 4.11%, respectively.

(i) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.58% and 3.95%, respectively.

(j) Effective June 1, 2019, the expense limit decreased from 0.65% to 0.55%.

(k) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.65% and 4.37%, respectively.

## Financial Highlights (continued)

For a share outstanding throughout each period.

	Sustainable Future 2025 Fund—Class N				
	Year Ended January 31, 2023	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019
Net asset value, beginning of the period	\$11.21	\$ 11.42	\$10.89	\$10.22	\$11.54
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>					
Net investment income(a)	0.17	0.14	0.12	0.17	0.21
Net realized and unrealized gain (loss)	(0.95)	0.68	1.41	1.12	(0.54)
Total from Investment Operations	(0.78)	0.82	1.53	1.29	(0.33)
<b>LESS DISTRIBUTIONS FROM:</b>					
Net investment income	(0.19)	(0.16)	(0.16)	(0.17)	(0.20)
Net realized capital gains	(0.20)	(0.87)	(0.84)	(0.45)	(0.79)
Total Distributions	(0.39)	(1.03)	(1.00)	(0.62)	(0.99)
Net asset value, end of the period	\$10.04	\$ 11.21	\$11.42	\$10.89	\$10.22
Total return(b)	(6.90)%	6.84%	14.35%	12.73%	(2.46)%
<b>RATIOS TO AVERAGE NET ASSETS:</b>					
Net assets, end of the period (000's)	\$8,575	\$10,715	\$7,192	\$6,015	\$3,757
Net expenses(c)	0.28%(d)(e)	0.30%(f)	0.33%(g)	0.34%(h)(i)	0.42%(j)
Gross expenses	2.40%(d)	1.76%(f)	3.00%(g)	4.18%(h)	4.88%(j)
Net investment income	1.68%	1.15%	1.08%	1.59%	1.88%
Portfolio turnover rate	86%	49%	84%	67%	59%

(a) Per share net investment income has been calculated using the average shares outstanding during the period.

(b) Had certain expenses not been waived/reimbursed during the period, total returns would have been lower.

(c) The investment adviser agreed to waive its fees and/or reimburse a portion of the Fund's expenses during the period. Without this waiver/reimbursement, expenses would have been higher.

(d) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.53% and 2.65%, respectively.

(e) Effective June 1, 2022, the expense limit decreased from 0.56% to 0.51%. See Note 5 of Notes to Financial Statements.

(f) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.56% and 2.02%, respectively.

(g) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.56% and 3.23%, respectively.

(h) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.59% and 4.43%, respectively.

(i) Effective June 1, 2019, the expense limit decreased from 0.65% to 0.56%.

(j) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.65% and 5.11%, respectively.

# Financial Highlights (continued)

For a share outstanding throughout each period.

	Sustainable Future 2030 Fund—Class N				
	Year Ended January 31, 2023	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019
Net asset value, beginning of the period	\$ 12.27	\$ 11.97	\$11.15	\$10.39	\$11.79
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>					
Net investment income(a)	0.18	0.15	0.12	0.17	0.19
Net realized and unrealized gain (loss)	(0.97)	0.86	1.60	1.19	(0.60)
Total from Investment Operations	(0.79)	1.01	1.72	1.36	(0.41)
<b>LESS DISTRIBUTIONS FROM:</b>					
Net investment income	(0.19)	(0.15)	(0.18)	(0.14)	(0.18)
Net realized capital gains	(0.42)	(0.56)	(0.72)	(0.46)	(0.81)
Total Distributions	(0.61)	(0.71)	(0.90)	(0.60)	(0.99)
Net asset value, end of the period	\$ 10.87	\$ 12.27	\$11.97	\$11.15	\$10.39
Total return(b)	(6.38)%	8.30%	15.88%	13.12%	(2.91)%
<b>RATIOS TO AVERAGE NET ASSETS:</b>					
Net assets, end of the period (000's)	\$15,169	\$15,304	\$7,665	\$6,250	\$3,194
Net expenses(c)	0.28%(d)(e)	0.31%(f)	0.34%(g)	0.37%(h)(i)	0.48%(j)
Gross expenses	1.40%(d)	1.43%(f)	2.88%(g)	4.37%(h)	5.34%(j)
Net investment income	1.63%	1.14%	1.06%	1.55%	1.68%
Portfolio turnover rate	61%	24%	69%	80%	65%

(a) Per share net investment income has been calculated using the average shares outstanding during the period.

(b) Had certain expenses not been waived/reimbursed during the period, total returns would have been lower.

(c) The investment adviser agreed to waive its fees and/or reimburse a portion of the Fund's expenses during the period. Without this waiver/reimbursement, expenses would have been higher.

(d) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.54% and 1.66%, respectively.

(e) Effective June 1, 2022, the expense limit decreased from 0.57% to 0.52%. See Note 5 of Notes to Financial Statements.

(f) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.57% and 1.69%, respectively.

(g) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.57% and 3.11%, respectively.

(h) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.60% and 4.60%, respectively.

(i) Effective June 1, 2019, the expense limit decreased from 0.65% to 0.57%.

(j) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.65% and 5.51%, respectively.

## Financial Highlights (continued)

For a share outstanding throughout each period.

	Sustainable Future 2035 Fund—Class N				
	Year Ended January 31, 2023	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019
Net asset value, beginning of the period	\$ 12.21	\$ 12.02	\$11.24	\$10.46	\$12.01
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>					
Net investment income(a)	0.17	0.14	0.11	0.16	0.17
Net realized and unrealized gain (loss)	(0.96)	1.07	1.70	1.33	(0.67)
Total from Investment Operations	(0.79)	1.21	1.81	1.49	(0.50)
<b>LESS DISTRIBUTIONS FROM:</b>					
Net investment income	(0.17)	(0.14)	(0.17)	(0.17)	(0.17)
Net realized capital gains	(0.40)	(0.88)	(0.86)	(0.54)	(0.88)
Total Distributions	(0.57)	(1.02)	(1.03)	(0.71)	(1.05)
Net asset value, end of the period	\$ 10.85	\$ 12.21	\$12.02	\$11.24	\$10.46
Total return(b)	(6.35)%	9.85%	16.62%	14.29%	(3.68)%
<b>RATIOS TO AVERAGE NET ASSETS:</b>					
Net assets, end of the period (000's)	\$16,843	\$13,189	\$7,322	\$5,566	\$4,099
Net expenses(c)	0.29%(d)(e)	0.33%(f)	0.36%(g)	0.39%(h)(i)	0.52%(j)
Gross expenses	1.37%(d)	1.62%(f)	3.05%(g)	3.95%(h)	5.12%(j)
Net investment income	1.57%	1.08%	0.97%	1.47%	1.52%
Portfolio turnover rate	39%	34%	89%	63%	74%

(a) Per share net investment income has been calculated using the average shares outstanding during the period.

(b) Had certain expenses not been waived/reimbursed during the period, total returns would have been lower.

(c) The investment adviser agreed to waive its fees and/or reimburse a portion of the Fund's expenses during the period. Without this waiver/reimbursement, expenses would have been higher.

(d) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.55% and 1.63%, respectively.

(e) Effective June 1, 2022, the expense limit decreased from 0.58% to 0.53%. See Note 5 of Notes to Financial Statements.

(f) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.58% and 1.87%, respectively.

(g) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.58% and 3.27%, respectively.

(h) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.60% and 4.16%, respectively.

(i) Effective June 1, 2019, the expense limit decreased from 0.65% to 0.58%.

(j) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.65% and 5.25%, respectively.

# Financial Highlights (continued)

For a share outstanding throughout each period.

	Sustainable Future 2040 Fund—Class N				
	Year Ended January 31, 2023	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019
Net asset value, beginning of the period	\$ 12.03	\$ 11.69	\$11.18	\$10.43	\$12.20
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>					
Net investment income(a)	0.16	0.13	0.10	0.16	0.16
Net realized and unrealized gain (loss)	(0.94)	1.12	1.85	1.29	(0.75)
Total from Investment Operations	(0.78)	1.25	1.95	1.45	(0.59)
<b>LESS DISTRIBUTIONS FROM:</b>					
Net investment income	(0.14)	(0.12)	(0.19)	(0.15)	(0.16)
Net realized capital gains	(0.35)	(0.79)	(1.25)	(0.55)	(1.02)
Total Distributions	(0.49)	(0.91)	(1.44)	(0.70)	(1.18)
Net asset value, end of the period	\$ 10.76	\$ 12.03	\$11.69	\$11.18	\$10.43
Total return(b)	(6.30)%	10.49%	18.04%	13.94%	(4.19)%
<b>RATIOS TO AVERAGE NET ASSETS:</b>					
Net assets, end of the period (000's)	\$15,587	\$11,620	\$5,431	\$5,662	\$3,330
Net expenses(c)	0.30%(d)(e)	0.33%(f)	0.36%(g)	0.39%(h)(i)	0.56%(j)
Gross expenses	1.62%(d)	1.99%(f)	3.38%(g)	4.45%(h)	5.40%(j)
Net investment income	1.49%	1.01%	0.94%	1.50%	1.42%
Portfolio turnover rate	41%	34%	64%	63%	90%

(a) Per share net investment income has been calculated using the average shares outstanding during the period.

(b) Had certain expenses not been waived/reimbursed during the period, total returns would have been lower.

(c) The investment adviser agreed to waive its fees and/or reimburse a portion of the Fund's expenses during the period. Without this waiver/reimbursement, expenses would have been higher.

(d) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.56% and 1.88%, respectively.

(e) Effective June 1, 2022, the expense limit decreased from 0.59% to 0.54%. See Note 5 of Notes to Financial Statements.

(f) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.59% and 2.25%, respectively.

(g) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.59% and 3.61%, respectively.

(h) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.61% and 4.67%, respectively.

(i) Effective June 1, 2019, the expense limit decreased from 0.65% to 0.59%.

(j) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.65% and 5.49%, respectively.

## Financial Highlights (continued)

For a share outstanding throughout each period.

	Sustainable Future 2045 Fund—Class N				
	Year Ended January 31, 2023	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019
Net asset value, beginning of the period	\$ 12.53	\$ 12.12	\$11.17	\$10.38	\$12.31
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>					
Net investment income(a)	0.15	0.13	0.10	0.16	0.15
Net realized and unrealized gain (loss)	(0.91)	1.29	1.89	1.37	(0.81)
Total from Investment Operations	(0.76)	1.42	1.99	1.53	(0.66)
<b>LESS DISTRIBUTIONS FROM:</b>					
Net investment income	(0.14)	(0.13)	(0.18)	(0.15)	(0.16)
Net realized capital gains	(0.38)	(0.88)	(0.86)	(0.59)	(1.11)
Total Distributions	(0.52)	(1.01)	(1.04)	(0.74)	(1.27)
Net asset value, end of the period	\$ 11.25	\$ 12.53	\$12.12	\$11.17	\$10.38
Total return(b)	(5.89)%	11.36%	18.30%	14.73%	(4.53)%
<b>RATIOS TO AVERAGE NET ASSETS:</b>					
Net assets, end of the period (000's)	\$14,695	\$11,596	\$6,283	\$4,951	\$2,517
Net expenses(c)	0.28%(d)(e)	0.33%(f)	0.37%(g)	0.40%(h)(i)	0.58%(j)
Gross expenses	1.60%(d)	1.93%(f)	3.63%(g)	5.12%(h)	6.46%(j)
Net investment income	1.41%	0.97%	0.93%	1.45%	1.32%
Portfolio turnover rate	39%	42%	72%	58%	77%

(a) Per share net investment income has been calculated using the average shares outstanding during the period.

(b) Had certain expenses not been waived/reimbursed during the period, total returns would have been lower.

(c) The investment adviser agreed to waive its fees and/or reimburse a portion of the Fund's expenses during the period. Without this waiver/reimbursement, expenses would have been higher.

(d) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.56% and 1.88%, respectively.

(e) Effective June 1, 2022, the expense limit decreased from 0.59% to 0.54%. See Note 5 of Notes to Financial Statements.

(f) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.59% and 2.19%, respectively.

(g) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.59% and 3.85%, respectively.

(h) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.61% and 5.33%, respectively.

(i) Effective June 1, 2019, the expense limit decreased from 0.65% to 0.59%.

(j) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.65% and 6.53%, respectively.

# Financial Highlights (continued)

For a share outstanding throughout each period.

	Sustainable Future 2050 Fund—Class N				
	Year Ended January 31, 2023	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019
Net asset value, beginning of the period	\$ 12.31	\$ 11.75	\$11.15	\$10.41	\$12.38
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>					
Net investment income(a)	0.14	0.12	0.10	0.16	0.15
Net realized and unrealized gain (loss)	(0.92)	1.25	1.92	1.35	(0.84)
Total from Investment Operations	(0.78)	1.37	2.02	1.51	(0.69)
<b>LESS DISTRIBUTIONS FROM:</b>					
Net investment income	(0.13)	(0.12)	(0.18)	(0.15)	(0.16)
Net realized capital gains	(0.37)	(0.69)	(1.24)	(0.62)	(1.12)
Total Distributions	(0.50)	(0.81)	(1.42)	(0.77)	(1.28)
Net asset value, end of the period	\$ 11.03	\$ 12.31	\$11.75	\$11.15	\$10.41
Total return(b)	(6.24)%	11.40%	18.94%	14.57%	(4.82)%
<b>RATIOS TO AVERAGE NET ASSETS:</b>					
Net assets, end of the period (000's)	\$13,226	\$10,320	\$5,017	\$4,557	\$2,492
Net expenses(c)	0.30%(d)(e)	0.34%(f)	0.38%(g)	0.41%(h)(i)	0.59%(j)
Gross expenses	1.78%(d)	2.12%(f)	4.00%(g)	5.24%(h)	6.42%(j)
Net investment income	1.33%	0.91%	0.90%	1.43%	1.29%
Portfolio turnover rate	40%	38%	80%	75%	83%

(a) Per share net investment income has been calculated using the average shares outstanding during the period.

(b) Had certain expenses not been waived/reimbursed during the period, total returns would have been lower.

(c) The investment adviser agreed to waive its fees and/or reimburse a portion of the Fund's expenses during the period. Without this waiver/reimbursement, expenses would have been higher.

(d) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.57% and 2.05%, respectively.

(e) Effective June 1, 2022, the expense limit decreased from 0.60% to 0.55%. See Note 5 of Notes to Financial Statements.

(f) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.60% and 2.38%, respectively.

(g) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.60% and 4.22%, respectively.

(h) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.62% and 5.45%, respectively.

(i) Effective June 1, 2019, the expense limit decreased from 0.65% to 0.60%.

(j) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.65% and 6.48%, respectively.

## Financial Highlights (continued)

For a share outstanding throughout each period.

	Sustainable Future 2055 Fund—Class N				
	Year Ended January 31, 2023	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019
Net asset value, beginning of the period	\$ 12.08	\$11.53	\$11.11	\$10.43	\$12.38
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>					
Net investment income(a)	0.14	0.12	0.10	0.16	0.15
Net realized and unrealized gain (loss)	(0.88)	1.22	1.86	1.40	(0.83)
Total from Investment Operations	(0.74)	1.34	1.96	1.56	(0.68)
<b>LESS DISTRIBUTIONS FROM:</b>					
Net investment income	(0.12)	(0.12)	(0.20)	(0.16)	(0.16)
Net realized capital gains	(0.29)	(0.67)	(1.34)	(0.72)	(1.11)
Total Distributions	(0.41)	(0.79)	(1.54)	(0.88)	(1.27)
Net asset value, end of the period	\$ 10.93	\$12.08	\$11.53	\$11.11	\$10.43
Total return(b)	(6.02)%	11.33%	18.07%	14.93%	(4.80)%
<b>RATIOS TO AVERAGE NET ASSETS:</b>					
Net assets, end of the period (000's)	\$11,097	\$8,140	\$3,836	\$4,178	\$2,614
Net expenses(c)	0.29%(d)(e)	0.33%(f)	0.39%(g)	0.42%(h)(i)	0.59%(j)
Gross expenses	2.09%(d)	2.68%(f)	4.49%(g)	5.63%(h)	6.44%(j)
Net investment income	1.30%	0.90%	0.88%	1.42%	1.27%
Portfolio turnover rate	37%	38%	71%	64%	85%

(a) Per share net investment income has been calculated using the average shares outstanding during the period.

(b) Had certain expenses not been waived/reimbursed during the period, total returns would have been lower.

(c) The investment adviser agreed to waive its fees and/or reimburse a portion of the Fund's expenses during the period. Without this waiver/reimbursement, expenses would have been higher.

(d) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.57% and 2.37%, respectively.

(e) Effective June 1, 2022, the expense limit decreased from 0.60% to 0.55%. See Note 5 of Notes to Financial Statements.

(f) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.60% and 2.95%, respectively.

(g) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.60% and 4.70%, respectively.

(h) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.62% and 5.83%, respectively.

(i) Effective June 1, 2019, the expense limit decreased from 0.65% to 0.60%.

(j) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.65% and 6.50%, respectively.

# Financial Highlights (continued)

For a share outstanding throughout each period.

	Sustainable Future 2060 Fund—Class N				
	Year Ended January 31, 2023	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019
Net asset value, beginning of the period	\$11.85	\$11.64	\$11.03	\$10.40	\$12.38
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>					
Net investment income(a)	0.13	0.11	0.10	0.16	0.15
Net realized and unrealized gain (loss)	(0.83)	1.31	1.95	1.38	(0.82)
Total from Investment Operations	(0.70)	1.42	2.05	1.54	(0.67)
<b>LESS DISTRIBUTIONS FROM:</b>					
Net investment income	(0.12)	(0.14)	(0.19)	(0.17)	(0.16)
Net realized capital gains	(0.35)	(1.07)	(1.25)	(0.74)	(1.15)
Total Distributions	(0.47)	(1.21)	(1.44)	(0.91)	(1.31)
Net asset value, end of the period	\$10.68	\$11.85	\$11.64	\$11.03	\$10.40
Total return(b)	(5.82)%	11.72%	19.09%	14.78%	(4.56)%
<b>RATIOS TO AVERAGE NET ASSETS:</b>					
Net assets, end of the period (000's)	\$7,792	\$5,547	\$3,657	\$3,198	\$2,488
Net expenses(c)	0.29%(d)(e)	0.34%(f)	0.38%(g)	0.42%(h)(i)	0.59%(j)
Gross expenses	2.94%(d)	3.27%(f)	5.25%(g)	6.03%(h)	6.45%(j)
Net investment income	1.30%	0.87%	0.95%	1.45%	1.29%
Portfolio turnover rate	42%	43%	79%	64%	80%

(a) Per share net investment income has been calculated using the average shares outstanding during the period.

(b) Had certain expenses not been waived/reimbursed during the period, total returns would have been lower.

(c) The investment adviser agreed to waive its fees and/or reimburse a portion of the Fund's expenses during the period. Without this waiver/reimbursement, expenses would have been higher.

(d) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.57% and 3.22%, respectively.

(e) Effective June 1, 2022, the expense limit decreased from 0.60% to 0.55%. See Note 5 of Notes to Financial Statements.

(f) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.60% and 3.53%, respectively.

(g) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.60% and 5.47%, respectively.

(h) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.62% and 6.23%, respectively.

(i) Effective June 1, 2019, the expense limit decreased from 0.65% to 0.60%.

(j) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.65% and 6.51%, respectively.

## Financial Highlights (continued)

For a share outstanding throughout each period.

	<b>Sustainable Future 2065 Fund—Class N</b>	
	<b>Year Ended January 31, 2023</b>	<b>Period Ended January 31, 2022*</b>
Net asset value, beginning of the period	\$ 9.61	\$10.00
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>		
Net investment income(a)	0.11	0.01
Net realized and unrealized gain (loss)	(0.67)	(0.38)
Total from Investment Operations	(0.56)	(0.37)
<b>LESS DISTRIBUTIONS FROM:</b>		
Net investment income	(0.12)	(0.01)
Net realized capital gains	—	(0.01)
Total Distributions	(0.12)	(0.02)
Net asset value, end of the period	\$ 8.93	\$ 9.61
Total return(b)	(5.69)%	(3.66)%(c)
<b>RATIOS TO AVERAGE NET ASSETS:</b>		
Net assets, end of the period (000's)	\$2,745	\$2,882
Net expenses(d)	0.30%(e)(f)	0.34%(g)(h)
Gross expenses	5.58%(e)	8.08%(g)(h)
Net investment income	1.26%	1.06%(g)
Portfolio turnover rate	42%	5%

\* From commencement of operations on December 15, 2021 through January 31, 2022.

(a) Per share net investment income has been calculated using the average shares outstanding during the period.

(b) Had certain expenses not been waived/reimbursed during the period, total returns would have been lower.

(c) Periods less than one year are not annualized.

(d) The investment adviser agreed to waive its fees and/or reimburse a portion of the Fund's expenses during the period. Without this waiver/reimbursement, expenses would have been higher.

(e) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.57% and 5.85%, respectively.

(f) Effective June 1, 2022, the expense limit decreased from 0.60% to 0.55%. See Note 5 of Notes to Financial Statements.

(g) Computed on an annualized basis for periods less than one year.

(h) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.60% and 8.34%, respectively.

# Notes to Financial Statements

January 31, 2023

**1. Organization.** Natixis Funds Trust IV (the “Trust”) is organized as a Massachusetts business trust. The Trust is registered under the Investment Company Act of 1940, as amended (the “1940 Act”), as an open-end management investment company. The Declaration of Trust permits the Board of Trustees to authorize the issuance of an unlimited number of shares of the Trust in multiple series. The financial statements for certain funds of the Trust are presented in separate reports. The following funds (individually, a “Fund” and collectively, the “Funds”) are included in this report:

Natixis Funds Trust IV:

Natixis Sustainable Future 2015 Fund® (the “Sustainable Future 2015 Fund”)  
Natixis Sustainable Future 2020 Fund® (the “Sustainable Future 2020 Fund”)  
Natixis Sustainable Future 2025 Fund® (the “Sustainable Future 2025 Fund”)  
Natixis Sustainable Future 2030 Fund® (the “Sustainable Future 2030 Fund”)  
Natixis Sustainable Future 2035 Fund® (the “Sustainable Future 2035 Fund”)  
Natixis Sustainable Future 2040 Fund® (the “Sustainable Future 2040 Fund”)  
Natixis Sustainable Future 2045 Fund® (the “Sustainable Future 2045 Fund”)  
Natixis Sustainable Future 2050 Fund® (the “Sustainable Future 2050 Fund”)  
Natixis Sustainable Future 2055 Fund® (the “Sustainable Future 2055 Fund”)  
Natixis Sustainable Future 2060 Fund® (the “Sustainable Future 2060 Fund”)  
Natixis Sustainable Future 2065 Fund® (the “Sustainable Future 2065 Fund”)

Each Fund is a diversified investment company.

Each Fund offers Class N shares. Class N shares do not pay a front-end sales charge, a contingent deferred sales charge or Rule 12b-1 fees. Class N shares are offered with an initial minimum investment of \$1,000,000. Certain categories of investors are exempted from the minimum investment amounts for Class N as outlined in the Funds’ prospectus.

Most expenses can be directly attributed to a Fund. Expenses which cannot be directly attributed to a Fund are generally apportioned based on the relative net assets of each of the Funds in Natixis Funds Trust I, Natixis Funds Trust II, Natixis Funds Trust IV and Gateway Trust (“Natixis Funds Trusts”), Loomis Sayles Funds I and Loomis Sayles Funds II (“Loomis Sayles Funds Trusts”) and Natixis ETF Trust and Natixis ETF Trust II (“Natixis ETF Trusts”).

**2. Significant Accounting Policies.** The following is a summary of significant accounting policies consistently followed by each Fund in the preparation of its financial statements. The Funds’ financial statements follow the accounting and reporting guidelines provided for investment companies and are prepared in accordance with accounting principles generally accepted in the United States of America which require the use of management estimates that affect the reported amounts and disclosures in the financial statements. Actual results could differ from those estimates. Management has evaluated the events and transactions subsequent to year-end through the date the financial statements were issued and has determined that there were no material events that would require disclosure in the Funds’ financial statements.

**a. Valuation.** Registered investment companies are required to value portfolio investments using an unadjusted, readily available market quotation. Each Fund obtains readily available market quotations from independent pricing services. Fund investments for which readily available market quotations are not available are priced at fair value pursuant to the Funds’ Valuation Procedures. The Board of Trustees has approved a valuation designee who is subject to the Board’s oversight.

Unadjusted readily available market quotations that are utilized for exchange traded equity securities (including shares of closed-end investment companies and exchange-traded funds) include the last sale price quoted on the exchange where the security is traded most extensively. Shares of open-end investment companies are valued at net asset value per share.

Exchange traded equity securities for which there is no reported sale during the day are fair valued at the closing bid quotation as reported by an independent pricing service. Unlisted equity securities (except unlisted preferred equity securities) are fair valued at the last sale price quoted in the market where they are traded most extensively or, if there is no reported sale during the day, the closing bid quotation as reported by an independent pricing service. If there is no last sale price or closing bid quotation available, unlisted equity securities will be fair valued using evaluated bids furnished by an independent pricing service, if available.

Debt securities and unlisted preferred equity securities are fair valued based on evaluated bids furnished to the Fund by an independent pricing service or bid prices obtained from broker-dealers. Broker-dealer bid prices may be used to fair value debt and unlisted equities where an independent pricing service is unable to price an investment or where an independent pricing service does not provide a reliable price for the investment.

The Fund may also fair value investments in other circumstances such as when extraordinary events occur after the close of a foreign market, but prior to the close of the New York Stock Exchange. This may include situations relating to a single issuer (such as a

# Notes to Financial Statements (continued)

January 31, 2023

declaration of bankruptcy or a delisting of the issuer's security from the primary market on which it has traded) as well as events affecting the securities markets in general (such as market disruptions or closings and significant fluctuations in U.S. and/or foreign markets). When fair valuing a Fund's investments, the valuation designee may, among other things, use modeling tools or other processes that may take into account factors such as issuer specific information, or other related market activity and/or information that occurred after the close of the foreign market but before the time the Fund's net asset value ("NAV") is calculated. Fair valuation by the Fund's valuation designee may require subjective determinations about the value of the investment, and fair values used to determine a Fund's NAV may differ from quoted or published prices, or from prices that are used by others, for the same investments. In addition, the use of fair value pricing may not always result in adjustments to the prices of investments held by a Fund.

**b. Investment Transactions and Related Investment Income.** Investment transactions are accounted for on a trade date plus one day basis for daily NAV calculation. However, for financial reporting purposes, investment transactions are reported on the trade date. Dividend income (including income reinvested) and foreign withholding tax, if applicable, are recorded on the ex-dividend date, or in the case of certain foreign securities, as soon as a Fund is notified, and interest income is recorded on an accrual basis. Interest income is increased by the accretion of discount and decreased by the amortization of premium, if applicable. For securities with paydown provisions, principal payments received are treated as a proportionate reduction to the cost basis of the securities, and excess or shortfall amounts are recorded as income. Distributions received from investments in securities that represent a return of capital or capital gain are recorded as a reduction of cost of investments or as a realized gain, respectively. In determining net gain or loss on securities sold, the cost of securities has been determined on an identified cost basis.

**c. Foreign Currency Translation.** The books and records of the Funds are maintained in U.S. dollars. The values of securities, currencies and other assets and liabilities denominated in currencies other than U.S. dollars, if any, are translated into U.S. dollars based upon foreign exchange rates prevailing at the end of the period. Purchases and sales of investment securities, income and expenses are translated into U.S. dollars on the respective dates of such transactions.

Net realized foreign exchange gains or losses arise from sales of foreign currency, changes in exchange rates between the trade and settlement dates on securities transactions and the difference between the amounts of dividends, interest and foreign withholding taxes recorded on the Funds' books and the U.S. dollar equivalent of the amounts actually received or paid. Net unrealized foreign exchange gains or losses arise from changes in the value of assets and liabilities, other than investment securities, as of the end of the fiscal period, resulting from changes in exchange rates. Net realized foreign exchange gains or losses and the net change in unrealized foreign exchange gains or losses are disclosed in the Statements of Operations. For federal income tax purposes, net realized foreign exchange gains or losses are characterized as ordinary income, and may, if the Funds have net losses, reduce the amount of income available to be distributed by the Funds.

The values of investment securities are presented at the foreign exchange rates prevailing at the end of the period for financial reporting purposes. Net realized and unrealized gains or losses on investments reported in the Statements of Operations reflect gains or losses resulting from changes in exchange rates and fluctuations which arise due to changes in market prices of investment securities.

The Funds may use foreign currency exchange contracts to facilitate transactions in foreign-denominated investments. Losses may arise from changes in the value of the foreign currency or if the counterparties do not perform under the contracts' terms.

**d. Federal and Foreign Income Taxes.** The Trust treats each Fund as a separate entity for federal income tax purposes. Each Fund intends to meet the requirements of the Internal Revenue Code of 1986, as amended, applicable to regulated investment companies, and to distribute to its shareholders substantially all of its net investment income and any net realized capital gains at least annually. Management has performed an analysis of each Fund's tax positions for the open tax years as of January 31, 2023 and has concluded that no provisions for income tax are required. The Funds' federal tax returns for the prior three fiscal years, where applicable, remain subject to examination by the Internal Revenue Service. Management is not aware of any events that are reasonably possible to occur in the next twelve months that would result in the amounts of any unrecognized tax benefits significantly increasing or decreasing for the Funds. However, management's conclusions regarding tax positions taken may be subject to review and adjustment at a later date based on factors including, but not limited to, new tax laws and accounting regulations and interpretations thereof.

A Fund may be subject to foreign withholding taxes on investment income and taxes on capital gains on investments that are accrued and paid based upon the Fund's understanding of the tax rules and regulations that exist in the countries in which the Fund invests. Foreign withholding taxes on dividend and interest income are reflected on the Statements of Operations as a reduction of investment income, net of amounts that have been or are expected to be reclaimed and paid. Dividends and interest receivable on the Statements of Assets and Liabilities are net of foreign withholding taxes. Foreign withholding taxes where reclaims have been or are expected to be filed and paid are reflected on the Statements of Assets and Liabilities as tax reclaims receivable. Capital gains taxes paid are included in net realized gain (loss) on investments in the Statements of Operations. Accrued but unpaid capital gains taxes are reflected as foreign taxes payable on the Statements of Assets and Liabilities, if applicable, and reduce unrealized gains on

# Notes to Financial Statements (continued)

January 31, 2023

investments. In the event that realized gains on investments are subsequently offset by realized losses, taxes paid on realized gains may be returned to a Fund. Such amounts, if applicable, are reflected as foreign tax rebates receivable on the Statements of Assets and Liabilities and are recorded as a realized gain when received.

**e. Dividends and Distributions to Shareholders.** Dividends and distributions are recorded on the ex-dividend date. The timing and characterization of certain income and capital gain distributions are determined in accordance with federal tax regulations, which may differ from accounting principles generally accepted in the United States of America. Permanent differences are primarily due to differing treatments for book and tax purposes of items such as paydown gains and losses, premium amortization, passive foreign investment company adjustments, capital gain distribution received and distributions received from underlying funds. Permanent book and tax basis differences relating to shareholder distributions, net investment income and net realized gains will result in reclassifications to capital accounts reported on the Statements of Assets and Liabilities. Temporary differences between book and tax distributable earnings are primarily due to deferred Trustees' fees, wash sales, passive foreign investment company adjustments and premium amortization. Amounts of income and capital gain available to be distributed on a tax basis are determined annually, and at other times during the Funds' fiscal year as may be necessary to avoid knowingly declaring and paying a return of capital distribution. Distributions from net investment income and short-term capital gains are considered to be distributed from ordinary income for tax purposes.

The tax characterization of distributions is determined on an annual basis. The tax character of distributions paid to shareholders during the years ended January 31, 2023 and 2022 was as follows:

Fund	2023 Distributions			2022 Distributions		
	Ordinary Income	Long-Term Capital Gains	Total	Ordinary Income	Long-Term Capital Gains	Total
Sustainable Future 2015 Fund	\$124,815	\$105,479	\$230,294	\$224,416	\$257,220	\$481,636
Sustainable Future 2020 Fund	98,827	133,012	231,839	134,799	127,961	262,760
Sustainable Future 2025 Fund	150,882	159,602	310,484	327,782	547,328	875,110
Sustainable Future 2030 Fund	268,759	553,694	822,453	346,564	340,425	686,989
Sustainable Future 2035 Fund	242,767	482,013	724,780	408,218	501,917	910,135
Sustainable Future 2040 Fund	199,682	384,172	583,854	316,520	358,110	674,630
Sustainable Future 2045 Fund	182,305	388,210	570,515	360,772	434,664	795,436
Sustainable Future 2050 Fund	158,765	341,489	500,254	312,916	270,136	583,052
Sustainable Future 2055 Fund	126,050	216,767	342,817	227,799	211,806	439,605
Sustainable Future 2060 Fund	84,100	188,297	272,397	224,471	254,042	478,513
Sustainable Future 2065 Fund	37,166	—	37,166	3,343	4,277	7,620

Distributions paid to shareholders from net investment income and net realized capital gains, based on accounting principles generally accepted in the United States of America, are consolidated and reported on the Statements of Changes in Net Assets as Distributions to Shareholders. Distributions paid to shareholders from net investment income and net realized capital gains expressed in per-share amounts, based on accounting principles generally accepted in the United States of America, are separately stated and reported within the Financial Highlights.

As of January 31, 2023, the components of distributable earnings on a tax basis were as follows:

	Sustainable Future 2015 Fund	Sustainable Future 2020 Fund	Sustainable Future 2025 Fund	Sustainable Future 2030 Fund	Sustainable Future 2035 Fund
Undistributed ordinary income	\$ —	\$ —	\$ —	\$ 3,255	\$ 6,172
Undistributed long-term capital gains	18,928	—	20,654	59,260	146,298
Total undistributed earnings	18,928	—	20,654	62,515	152,470
Late-year ordinary and post-October capital loss deferrals*	—	(7,568)	—	—	—
Unrealized depreciation	(337,227)	(386,350)	(708,612)	(1,021,451)	(814,654)
Total accumulated losses	\$(318,299)	\$(393,918)	\$(687,958)	\$ (958,936)	\$(662,184)

\* Under current tax law, capital losses, foreign currency losses, and losses on passive foreign investment companies and contingent payment debt instruments after October 31 or December 31, as applicable, may be deferred and treated as occurring on the first day of the following taxable year. Sustainable Future 2020 Fund is deferring capital losses.

# Notes to Financial Statements (continued)

January 31, 2023

	Sustainable Future 2040 Fund	Sustainable Future 2045 Fund	Sustainable Future 2050 Fund	Sustainable Future 2055 Fund	Sustainable Future 2060 Fund	Sustainable Future 2065 Fund
Undistributed ordinary income	\$ 2,940	\$ 4,838	\$ 3,655	\$ 2,609	\$ 1,710	\$ 441
Undistributed long-term capital gains	69,688	72,178	71,592	67,332	56,136	—
Total undistributed earnings	<u>72,628</u>	<u>77,016</u>	<u>75,247</u>	<u>69,941</u>	<u>57,846</u>	<u>441</u>
Capital loss carryforward:						
Short-term:						
No expiration date	—	—	—	—	—	(55,273)
Unrealized depreciation	(585,612)	(614,181)	(495,619)	(353,284)	(137,450)	(260,820)
Total accumulated losses	<u>\$(512,984)</u>	<u>\$(537,165)</u>	<u>\$(420,372)</u>	<u>\$(283,343)</u>	<u>\$ (79,604)</u>	<u>\$(315,652)</u>

As of January 31, 2023, the tax cost of investments and unrealized appreciation (depreciation) on a federal tax basis were as follows:

	Sustainable Future 2015 Fund	Sustainable Future 2020 Fund	Sustainable Future 2025 Fund	Sustainable Future 2030 Fund	Sustainable Future 2035 Fund
Federal tax cost	<u>\$5,730,894</u>	<u>\$4,612,715</u>	<u>\$9,328,244</u>	<u>\$16,241,632</u>	<u>\$17,634,317</u>
Gross tax appreciation	\$ 178,991	\$ 106,480	\$ 229,616	\$ 520,723	\$ 685,912
Gross tax depreciation	(516,218)	(492,830)	(938,228)	(1,542,174)	(1,500,566)
Net tax depreciation	<u>\$ (337,227)</u>	<u>\$ (386,350)</u>	<u>\$ (708,612)</u>	<u>\$ (1,021,451)</u>	<u>\$ (814,654)</u>

	Sustainable Future 2040 Fund	Sustainable Future 2045 Fund	Sustainable Future 2050 Fund	Sustainable Future 2055 Fund	Sustainable Future 2060 Fund	Sustainable Future 2065 Fund
Federal tax cost	<u>\$16,283,716</u>	<u>\$15,346,000</u>	<u>\$13,754,175</u>	<u>\$11,493,174</u>	<u>\$7,973,132</u>	<u>\$3,051,423</u>
Gross tax appreciation	\$ 681,098	\$ 686,083	\$ 644,134	\$ 529,559	\$ 442,854	\$ 110,271
Gross tax depreciation	(1,266,710)	(1,300,264)	(1,139,753)	(882,843)	(580,304)	(371,091)
Net tax depreciation	<u>\$ (585,612)</u>	<u>\$ (614,181)</u>	<u>\$ (495,619)</u>	<u>\$ (353,284)</u>	<u>\$ (137,450)</u>	<u>\$ (260,820)</u>

**f. Repurchase Agreements.** Each Fund may enter into repurchase agreements, under the terms of a Master Repurchase Agreement, under which each Fund acquires securities as collateral and agrees to resell the securities at an agreed upon time and at an agreed upon price. It is each 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 a Fund's ability to dispose of the underlying securities. As of January 31, 2023, each Fund, as applicable, had investments in repurchase agreements for which the value of the related collateral exceeded the value of the repurchase agreement. The gross value of repurchase agreements is included in the Statements of Assets and Liabilities for financial reporting purposes.

**g. Indemnifications.** Under the Trust's organizational documents, its officers and Trustees are indemnified against certain liabilities arising out of the performance of their duties to the Funds. Additionally, in the normal course of business, the Funds enter into contracts with service providers that contain general indemnification clauses. The Funds' maximum exposure under these arrangements is unknown as this would involve future claims that may be made against the Funds that have not yet occurred. However, based on experience, the Funds expect the risk of loss to be remote.

**h. New Accounting Pronouncement.** In June 2022, the Financial Accounting Standards Board issued Accounting Standards Update 2022-03, "Fair Value Measurement of Equity Securities Subject to Contractual Sale Restrictions" ("ASU 2022-03"). ASU 2022-03 clarifies the guidance in ASC 820 related to the measurement of fair value of an equity security subject to contractual sale restrictions, eliminating the ability to apply a discount to the fair value of such securities, and introducing related disclosure requirements. The guidance is effective for fiscal years, and interim periods within those fiscal years, beginning after December 15, 2023, and allows for early adoption. Management is currently evaluating the impact of applying this update.

In January 2021, the Financial Accounting Standards Board issued Accounting Standard Update 2021-01, Reference Rate Reform (Topic 848) ("ASU 2021-01"). ASU 2021-01 is an update of ASU 2020-04, which was issued in response to concerns about structural risks

# Notes to Financial Statements (continued)

January 31, 2023

of interbank offered rates, and particularly the risk of cessation of the London Interbank Offered Rate ("LIBOR"), expected to occur no later than June 30, 2023. Regulators have undertaken reference rate reform initiatives to identify alternative reference rates that are more observable or transaction based and less susceptible to manipulation. ASU 2020-04 provides temporary guidance to ease the potential burden in accounting for (or recognizing the effects of) reference rate reform on financial reporting. ASU 2020-04 is elective and applies to all entities, subject to meeting certain criteria, that have contracts that reference LIBOR or another reference rate expected to be discontinued because of reference rate reform. ASU 2020-04 amendments offer optional expedients for contract modifications that would allow an entity to account for such modifications by prospectively adjusting the effective interest rate, instead of evaluating each contract, in accordance with existing accounting standards, as to whether reference rate modifications constitute the establishment of new contracts or the continuation of existing contracts. ASU 2021-01 clarifies that certain provisions in Topic 848, if elected by an entity, apply to derivative instruments that use an interest rate for margining, discounting, or contract price alignment that is modified as a result of reference rate reform. The amendments are currently effective and an entity may elect to apply its provisions as of any date from the beginning of an interim period that includes or is subsequent to March 12, 2020. In December 2022, the Financial Accounting Standards Board issued a further update to Topic 848 under ASU 2022-06, which defers the sunset date of Topic 848 from December 31, 2022, to December 31, 2024, after which entities will no longer be permitted to apply the optional expedients provided in Topic 848. Management expects to apply the optional expedients when appropriate.

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

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

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

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

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

The following is a summary of the inputs used to value the Funds' investments as of January 31, 2023, at value:

## Sustainable Future 2015 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$1,411,068	\$ —	\$ —	\$1,411,068
Bonds and Notes(a)	—	1,100,272	—	1,100,272
Exchange-Traded Funds	186,765	—	—	186,765
Mutual Funds	266,378	—	—	266,378
Affiliated Mutual Funds	2,261,727	—	—	2,261,727
Short-Term Investments	—	167,457	—	167,457
Total	<u>\$4,125,938</u>	<u>\$1,267,729</u>	<u>\$ —</u>	<u>\$5,393,667</u>

(a) Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

# Notes to Financial Statements (continued)

January 31, 2023

## Sustainable Future 2020 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$1,379,830	\$ —	\$ —	\$1,379,830
Bonds and Notes(a)	—	805,726	—	805,726
Exchange-Traded Funds	178,371	—	—	178,371
Mutual Funds	244,545	—	—	244,545
Affiliated Mutual Funds	1,497,762	—	—	1,497,762
Short-Term Investments	—	120,131	—	120,131
Total	<u>\$3,300,508</u>	<u>\$925,857</u>	<u>\$ —</u>	<u>\$4,226,365</u>

(a) Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

## Sustainable Future 2025 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$3,133,639	\$ —	\$ —	\$3,133,639
Bonds and Notes(a)	—	1,539,981	—	1,539,981
Exchange-Traded Funds	427,917	—	—	427,917
Mutual Funds	641,193	—	—	641,193
Affiliated Mutual Funds	2,559,367	—	—	2,559,367
Short-Term Investments	—	317,535	—	317,535
Total	<u>\$6,762,116</u>	<u>\$1,857,516</u>	<u>\$ —</u>	<u>\$8,619,632</u>

(a) Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

## Sustainable Future 2030 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 6,375,593	\$ —	\$ —	\$ 6,375,593
Bonds and Notes(a)	—	2,471,832	—	2,471,832
Exchange-Traded Funds	853,323	—	—	853,323
Mutual Funds	1,379,418	—	—	1,379,418
Affiliated Mutual Funds	3,707,694	—	—	3,707,694
Short-Term Investments	—	432,321	—	432,321
Total	<u>\$12,316,028</u>	<u>\$2,904,153</u>	<u>\$ —</u>	<u>\$15,220,181</u>

(a) Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

## Sustainable Future 2035 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 8,103,748	\$ —	\$ —	\$ 8,103,748
Bonds and Notes(a)	—	1,968,484	—	1,968,484
Exchange-Traded Funds	1,094,762	—	—	1,094,762
Mutual Funds	1,681,566	—	—	1,681,566
Affiliated Mutual Funds	3,535,993	—	—	3,535,993
Short-Term Investments	—	435,110	—	435,110
Total	<u>\$14,416,069</u>	<u>\$2,403,594</u>	<u>\$ —</u>	<u>\$16,819,663</u>

(a) Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

# Notes to Financial Statements (continued)

January 31, 2023

## Sustainable Future 2040 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 8,405,267	\$ —	\$ —	\$ 8,405,267
Bonds and Notes(a)	—	1,225,678	—	1,225,678
Exchange-Traded Funds	1,084,286	—	—	1,084,286
Mutual Funds	1,706,252	—	—	1,706,252
Affiliated Mutual Funds	2,659,920	—	—	2,659,920
Short-Term Investments	—	616,701	—	616,701
Total	<u>\$13,855,725</u>	<u>\$1,842,379</u>	<u>\$ —</u>	<u>\$15,698,104</u>

(a) Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

## Sustainable Future 2045 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 8,325,024	\$ —	\$ —	\$ 8,325,024
Bonds and Notes(a)	—	595,602	—	595,602
Exchange-Traded Funds	1,157,615	—	—	1,157,615
Mutual Funds	1,875,827	—	—	1,875,827
Affiliated Mutual Funds	2,253,181	—	—	2,253,181
Short-Term Investments	—	524,570	—	524,570
Total	<u>\$13,611,647</u>	<u>\$1,120,172</u>	<u>\$ —</u>	<u>\$14,731,819</u>

(a) Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

## Sustainable Future 2050 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 7,771,792	\$ —	\$ —	\$ 7,771,792
Bonds and Notes(a)	—	682,008	—	682,008
Exchange-Traded Funds	1,109,757	—	—	1,109,757
Mutual Funds	1,760,062	—	—	1,760,062
Affiliated Mutual Funds	1,436,186	—	—	1,436,186
Short-Term Investments	—	498,751	—	498,751
Total	<u>\$12,077,797</u>	<u>\$1,180,759</u>	<u>\$ —</u>	<u>\$13,258,556</u>

(a) Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

## Sustainable Future 2055 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 6,612,290	\$ —	\$ —	\$ 6,612,290
Bonds and Notes(a)	—	420,732	—	420,732
Exchange-Traded Funds	982,329	—	—	982,329
Mutual Funds	1,586,201	—	—	1,586,201
Affiliated Mutual Funds	1,148,734	—	—	1,148,734
Short-Term Investments	—	389,604	—	389,604
Total	<u>\$10,329,554</u>	<u>\$810,336</u>	<u>\$ —</u>	<u>\$11,139,890</u>

(a) Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

# Notes to Financial Statements (continued)

January 31, 2023

## Sustainable Future 2060 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$4,625,437	\$ —	\$ —	\$4,625,437
Bonds and Notes(a)	—	299,517	—	299,517
Exchange-Traded Funds	691,239	—	—	691,239
Mutual Funds	1,116,226	—	—	1,116,226
Affiliated Mutual Funds	808,151	—	—	808,151
Short-Term Investments	—	295,112	—	295,112
Total	<u>\$7,241,053</u>	<u>\$594,629</u>	<u>\$ —</u>	<u>\$7,835,682</u>

(a) Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

## Sustainable Future 2065 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$1,659,171	\$ —	\$ —	\$1,659,171
Bonds and Notes(a)	—	104,367	—	104,367
Exchange-Traded Funds	258,228	—	—	258,228
Mutual Funds	402,780	—	—	402,780
Affiliated Mutual Funds	290,782	—	—	290,782
Short-Term Investments	—	75,275	—	75,275
Total	<u>\$2,610,961</u>	<u>\$179,642</u>	<u>\$ —</u>	<u>\$2,790,603</u>

(a) Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

**4. Purchases and Sales of Securities.** For the year ended January 31, 2023, purchases and sales of securities (excluding short-term investments and including paydowns) were as follows:

Fund	U.S. Government/ Agency Securities		Other Securities	
	Purchases	Sales	Purchases	Sales
Sustainable Future 2015 Fund	\$221,514	\$109,805	\$1,990,068	\$1,137,074
Sustainable Future 2020 Fund	279,265	217,854	3,343,641	3,185,390
Sustainable Future 2025 Fund	429,481	446,073	5,950,882	7,313,238
Sustainable Future 2030 Fund	727,417	603,124	9,067,966	7,901,100
Sustainable Future 2035 Fund	459,317	177,634	9,241,479	5,078,097
Sustainable Future 2040 Fund	305,197	100,088	8,967,099	4,751,693
Sustainable Future 2045 Fund	141,495	85,595	8,056,592	4,498,050
Sustainable Future 2050 Fund	187,282	82,331	7,300,717	4,147,120
Sustainable Future 2055 Fund	92,018	39,610	6,402,409	3,175,350
Sustainable Future 2060 Fund	84,388	45,540	4,803,812	2,405,108
Sustainable Future 2065 Fund	31,832	30,432	1,136,108	1,022,972

## 5. Management Fees and Other Transactions with Affiliates.

**a. Management Fees.** Natixis Advisors, LLC ("Natixis Advisors") serves as investment adviser to each Fund. Natixis Advisors is a wholly-owned subsidiary of Natixis Investment Managers, LLC, which is part of Natixis Investment Managers, an international asset management group based in Paris, France. Natixis Advisors, through its Natixis Investment Managers Solutions division, makes investment decisions with respect to the AIA U.S. Large Cap Value ESG Segment, AIA U.S. Small/Mid Cap ESG Segment, AIA International Developed Markets Equity ESG Segment and, effective October 17, 2022, AIA U.S. Large Cap Core ESG Segment. Additionally, Natixis Advisors performs certain asset allocation, glide path monitoring and compliance responsibilities for each Fund, and oversees, evaluates and monitors the subadvisory services provided to each Fund. Under the terms of the management agreements, each Fund pays a management fee calculated daily and payable monthly, based on each Fund's average daily net assets.

# Notes to Financial Statements (continued)

January 31, 2023

Natixis Advisors has entered into a subadvisory agreement with Harris Associates L.P. ("Harris") with respect to the Harris Associates Large Cap Value Segment of each Fund. Harris is a limited partnership whose sole general partner, Harris Associates Inc., is a subsidiary of Natixis Investment Managers, LLC.

Natixis Advisors has entered into a subadvisory agreement with Loomis, Sayles & Company, L.P. ("Loomis Sayles") with respect to the Loomis Sayles All Cap Growth Segment and Loomis Sayles Core Fixed Income Segment of each Fund. Loomis Sayles is a limited partnership whose sole general partner, Loomis, Sayles & Company, Inc., is indirectly owned by Natixis Investment Managers, LLC.

Prior to October 17, 2022, Natixis Advisors had entered into a subadvisory agreement with Mirova US LLC ("Mirova US") with respect to the Mirova US Climate Ambition Equity Segment of each Fund.

The aggregate management fee to be paid by each Fund is equal to the sum of: (i) 0.165% of the average daily net assets of the AIA U.S. Large Cap Value ESG Segment, (ii) 0.20% of the average daily net assets of the AIA U.S. Small/Mid Cap ESG Segment, (iii) 0.20% of the average daily net assets of the AIA International Developed Markets Equity ESG Segment and (iv) effective October 17, 2022, 0.165% of the average daily net assets of the AIA U.S. Large Cap Core ESG Segment, each payable to Natixis Advisors as adviser; (v) 0.52% of the average daily net assets of the Harris Associates Large Cap Value Segment, payable by the Fund directly to Harris as sub-adviser; (vi) 0.35% of the average daily net assets of the Loomis Sayles All Cap Growth Segment, and (vii) 0.15% of the average daily net assets of the Loomis Sayles Core Fixed Income Segment, each payable by the Fund directly to Loomis Sayles as sub-adviser. The aggregate management fee payable by each Fund is subject to a maximum equal to the sum of: (i) 0.25% of the average daily net assets of each segment managed directly by Natixis Advisors and (ii) 0.70% of the average daily net assets of any segment managed by any sub-adviser.

Prior to October 17, 2022, 0.25% of the average daily net assets of the Mirova US Climate Ambition Equity Segment was payable by the Fund directly to Mirova US as sub-adviser.

Natixis Advisors will voluntarily waive its fee for the management of a segment for any period during which the segment is invested entirely in unaffiliated exchange-traded funds. During the year ended January 31, 2023, management fees payable to Natixis Advisors with respect to the AIA International Developed Markets Equity ESG Segment were voluntarily waived.

Natixis Advisors has given binding undertakings to the Funds to waive management fees and/or reimburse certain expenses, including fees paid to the sub-advisers and expenses of the underlying funds in which each fund invests, to limit the Funds' operating expenses, exclusive of brokerage expenses, interest expense, taxes, organizational and extraordinary expenses, such as litigation and indemnification expenses. These undertakings are in effect until May 31, 2023, may be terminated before then only with the consent of the Funds' Board of Trustees, and are reevaluated on an annual basis. Management fees payable, as reflected on the Statements of Assets and Liabilities, is net of waivers and/or expense reimbursements, if any, pursuant to these undertakings. Waivers/reimbursements that exceed management fees payable are reflected on the Statements of Assets and Liabilities as receivable from investment adviser.

For the period June 1, 2022 to January 31, 2023, the Funds' expense limit as a percentage of average daily net assets under the expense limitation agreements, including expenses of the underlying funds in which each Fund invests, were as follows:

Fund	Expense Limit as a Percentage of
	<u>Average Daily Net Assets</u>
Sustainable Future 2015 Fund	0.50%
Sustainable Future 2020 Fund	0.50%
Sustainable Future 2025 Fund	0.51%
Sustainable Future 2030 Fund	0.52%
Sustainable Future 2035 Fund	0.53%
Sustainable Future 2040 Fund	0.54%
Sustainable Future 2045 Fund	0.54%
Sustainable Future 2050 Fund	0.55%
Sustainable Future 2055 Fund	0.55%
Sustainable Future 2060 Fund	0.55%
Sustainable Future 2065 Fund	0.55%

# Notes to Financial Statements (continued)

January 31, 2023

Prior to June 1, 2022, the Funds' expense limit as a percentage of average daily net assets under the expense limitation agreements, including expenses of the underlying funds in which each Fund invests, were as follows:

<u>Fund</u>	<u>Expense Limit as a Percentage of Average Daily Net Assets</u>
Sustainable Future 2015 Fund	0.55%
Sustainable Future 2020 Fund	0.55%
Sustainable Future 2025 Fund	0.56%
Sustainable Future 2030 Fund	0.57%
Sustainable Future 2035 Fund	0.58%
Sustainable Future 2040 Fund	0.59%
Sustainable Future 2045 Fund	0.59%
Sustainable Future 2050 Fund	0.60%
Sustainable Future 2055 Fund	0.60%
Sustainable Future 2060 Fund	0.60%
Sustainable Future 2065 Fund	0.60%

Natixis Advisors shall be permitted to recover expenses borne under the expense limitation agreements (whether through waiver of management fees or otherwise) in later periods to the extent a Fund's annual operating expenses fall below both (1) a Funds' expense limitation ratio in place at the time such amounts were waived/reimbursed and (2) a Funds' current applicable expense limitation ratio, provided, however, that a Fund is not obligated to pay such waived/reimbursed fees or expenses more than one year after the end of the fiscal year in which the fees or expenses were waived/reimbursed.

For the year ended January 31, 2023, the management fees and waivers/reimbursements of management fees for each Fund were as follows:

<u>Fund</u>	<u>Gross Management Fees</u>	<u>Contractual Waivers of Management Fees<sup>1</sup></u>	<u>Voluntary Waivers of Management Fees<sup>2</sup></u>	<u>Reimbursement of Sub-Adviser Fees<sup>3</sup></u>	<u>Net Management Fees</u>	<u>Percentage of Average Daily Net Assets</u>	
						<u>Gross</u>	<u>Net</u>
Sustainable Future 2015 Fund	\$ 5,537	\$ 732	\$ 319	\$ 4,486	—	0.12%	—
Sustainable Future 2020 Fund	5,546	784	337	4,425	—	0.14%	—
Sustainable Future 2025 Fund	11,677	1,703	772	9,202	—	0.16%	—
Sustainable Future 2030 Fund	24,356	3,716	1,679	18,961	—	0.17%	—
Sustainable Future 2035 Fund	25,720	4,164	1,841	19,715	—	0.18%	—
Sustainable Future 2040 Fund	24,088	4,057	1,745	18,286	—	0.20%	—
Sustainable Future 2045 Fund	24,399	4,197	1,948	18,254	—	0.20%	—
Sustainable Future 2050 Fund	22,680	3,876	1,860	16,944	—	0.21%	—
Sustainable Future 2055 Fund	18,679	3,210	1,597	13,872	—	0.21%	—
Sustainable Future 2060 Fund	12,795	2,200	1,092	9,503	—	0.21%	—
Sustainable Future 2065 Fund	5,529	954	466	4,109	—	0.21%	—

<sup>1</sup> Waiver of Natixis Advisors' management fee with respect to the AIA U.S. Large Cap Core ESG, AIA U.S. Large Cap Value ESG and AIA U.S. Small/Mid Cap ESG Segments is subject to possible recovery until January 31, 2024.

<sup>2</sup> Voluntary waiver of Natixis Advisors' management fee with respect to the AIA International Developed Markets ESG Segment is not subject to recovery under the expense limitation agreements described above.

<sup>3</sup> Contractual reimbursements of fees paid directly to sub-advisers are subject to possible recovery until January 31, 2024.

# Notes to Financial Statements (continued)

January 31, 2023

For the year ended January 31, 2023, expenses have been reimbursed as follows (including fees paid to the sub-advisers included in the table above):

<u>Fund</u>	<u>Sub-Adviser Fees<sup>4</sup></u>	<u>Other Expenses<sup>4</sup></u>	<u>Total Reimbursement<sup>4</sup></u>
Sustainable Future 2015 Fund	\$ 4,486	\$136,893	\$141,379
Sustainable Future 2020 Fund	4,425	149,608	154,033
Sustainable Future 2025 Fund	9,202	147,949	157,151
Sustainable Future 2030 Fund	18,961	136,722	155,683
Sustainable Future 2035 Fund	19,715	124,628	144,343
Sustainable Future 2040 Fund	18,286	136,521	154,807
Sustainable Future 2045 Fund	18,254	133,766	152,020
Sustainable Future 2050 Fund	16,944	136,543	153,487
Sustainable Future 2055 Fund	13,872	140,385	154,257
Sustainable Future 2060 Fund	9,503	146,985	156,488
Sustainable Future 2065 Fund	4,109	94,636	98,745

<sup>4</sup> Contractual expense reimbursements are subject to possible recovery until January 31, 2024.

No expenses were recovered during the year ended January 31, 2023, under the terms of the expense limitation agreement.

**b. Service and Distribution Fees.** Natixis Distribution, LLC (“Natixis Distribution”), which is a wholly-owned subsidiary of Natixis Investment Managers, LLC, has entered into a distribution agreement with the Trust. Pursuant to this agreement, Natixis Distribution serves as principal underwriter of the Funds of the Trust. Natixis Distribution currently is not paid a fee for serving as distributor for the Funds.

**c. Administrative Fees.** Natixis Advisors provides certain administrative services for the Funds and contracts with State Street Bank and Trust Company (“State Street Bank”) to serve as sub-administrator. Pursuant to an agreement among Natixis Funds Trusts, Loomis Sayles Funds Trusts, Natixis ETF Trusts and Natixis Advisors, each Fund pays Natixis Advisors monthly its *pro rata* portion of fees equal to an annual rate of 0.0540% of the first \$15 billion of the average daily net assets of the Natixis Funds Trusts, Loomis Sayles Funds Trusts and Natixis ETF Trusts, 0.0500% of the next \$15 billion, 0.0400% of the next \$30 billion, 0.0275% of the next \$30 billion and 0.0225% of such assets in excess of \$90 billion, subject to an annual aggregate minimum fee for the Natixis Funds Trusts, Loomis Sayles Funds Trusts and Natixis ETF Trusts of \$10 million, which is reevaluated on an annual basis.

For the year ended January 31, 2023, the administrative fees for each Fund were as follows:

<u>Fund</u>	<u>Administrative Fees</u>
Sustainable Future 2015 Fund	\$2,052
Sustainable Future 2020 Fund	1,779
Sustainable Future 2025 Fund	3,419
Sustainable Future 2030 Fund	6,531
Sustainable Future 2035 Fund	6,333
Sustainable Future 2040 Fund	5,536
Sustainable Future 2045 Fund	5,469
Sustainable Future 2050 Fund	4,882
Sustainable Future 2055 Fund	4,017
Sustainable Future 2060 Fund	2,752
Sustainable Future 2065 Fund	1,171

**d. Trustees Fees and Expenses.** The Trust does not pay any compensation directly to its officers or Trustees who are directors, officers or employees of Natixis Advisors, Natixis Distribution, Natixis Investment Managers, LLC or their affiliates. The Chairperson of the Board of Trustees receives a retainer fee at the annual rate of \$369,000. The Chairperson does not receive any meeting attendance fees for Board of Trustees meetings or committee meetings that he attends. Each Independent Trustee (other than the Chairperson) receives, in the aggregate, a retainer fee at the annual rate of \$210,000. Each Independent Trustee also receives a meeting attendance fee of \$10,000 for each meeting of the Board of Trustees that he or she attends in person and \$5,000 for each meeting of the Board of Trustees that he or she attends telephonically. In addition, the chairperson of the Contract Review Committee, the chairperson of the Audit Committee and the chairperson of the Governance Committee each receive an additional retainer fee at the annual rate of

# Notes to Financial Statements (continued)

January 31, 2023

\$20,000. Each Contract Review Committee member is compensated \$6,000 for each Committee meeting that he or she attends in person and \$3,000 for each meeting that he or she attends telephonically. Each Audit Committee member is compensated \$6,000 for each Committee meeting that he or she attends in person and \$3,000 for each meeting that he or she attends telephonically. These fees are allocated among the funds in the Natixis Funds Trusts, Loomis Sayles Funds Trusts and Natixis ETF Trusts based on a formula that takes into account, among other factors, the relative net assets of each fund. Trustees are reimbursed for travel expenses in connection with attendance at meetings.

Effective January 1, 2023, each Governance Committee member is compensated \$2,500 for each Committee meeting that he or she attends either in person or telephonically.

A deferred compensation plan (the "Plan") is available to the Trustees on a voluntary basis. The value of a participating Trustee's deferral account is based on theoretical investments of deferred amounts, on the normal payment dates, in certain funds of the Natixis Funds Trusts, Loomis Sayles Funds Trusts and Natixis ETF Trusts as designated by the participating Trustees. Changes in the value of participants' deferral accounts are allocated *pro rata* among the funds in the Natixis Funds Trusts, Loomis Sayles Funds Trusts and Natixis ETF Trusts and are normally reflected as Trustees' fees and expenses in the Statements of Operations. Deferred amounts remain in the funds until distributed in accordance with the provisions of the Plan. The portions of the accrued obligations allocated to the Funds under the Plan are reflected as Deferred Trustees' fees in the Statements of Assets and Liabilities.

Certain officers and employees of Natixis Advisors and its affiliates are also officers and/or Trustees of the Trust.

**e. Affiliated Ownership.** As of January 31, 2023, the percentage of net assets owned by Natixis Investment Managers, LLC is as follows:

<u>Fund</u>	<u>Percentage of Net Assets</u>
Sustainable Future 2065 Fund	97.59%

Investment activities of affiliated shareholders could have material impacts on the Funds.

**f. Affiliated Fund Transactions.** A summary of affiliated fund transactions for each underlying fund held by the Funds for the year ended January 31, 2023, is as follows:

## Sustainable Future 2015 Fund

<u>Fund</u>	<u>Beginning Value</u>	<u>Purchase Cost<sup>(1)</sup></u>	<u>Sales Proceeds</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Gain (Loss)</u>	<u>Ending Value</u>	<u>Shares as of January 31, 2023</u>	<u>Distribution Received<sup>(2)</sup></u>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 674,333	\$347,297	\$ 55,786	\$ 1,707	\$(103,672)	\$ 863,879	87,614	\$51,215
Loomis Sayles Limited Term Government and Agency Fund, Class N	585,044	151,544	80,116	(3,268)	(19,449)	633,755	58,790	10,780
Mirova Global Green Bond Fund, Class N	515,172	174,281	21,305	(2,776)	(86,208)	579,164	69,947	29,488
Mirova International Sustainable Equity Fund, Class N	174,118	53,501	27,313	1,880	(17,257)	184,929	16,053	6,269
	<u>\$1,948,667</u>	<u>\$726,623</u>	<u>\$184,520</u>	<u>\$(2,457)</u>	<u>\$(226,586)</u>	<u>\$2,261,727</u>	<u>232,404</u>	<u>\$97,752</u>

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

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

# Notes to Financial Statements (continued)

January 31, 2023

## Sustainable Future 2020 Fund

<u>Fund</u>	<u>Beginning Value</u>	<u>Purchase Cost<sup>(1)</sup></u>	<u>Sales Proceeds</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Gain (Loss)</u>	<u>Ending Value</u>	<u>Shares as of January 31, 2023</u>	<u>Distribution Received<sup>(2)</sup></u>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 413,445	\$ 367,647	\$223,294	\$ (9,412)	\$ (59,634)	\$ 488,752	49,569	\$32,032
Loomis Sayles Limited Term Government and Agency Fund, Class N	443,666	273,417	280,439	(12,222)	(6,922)	417,500	38,729	7,728
Mirova Global Green Bond Fund, Class N	420,978	292,798	227,414	(34,080)	(40,880)	411,402	49,686	22,280
Mirova International Sustainable Equity Fund, Class N	190,170	152,408	147,383	(16,689)	1,602	180,108	15,634	6,160
	<u>\$1,468,259</u>	<u>\$1,086,270</u>	<u>\$878,530</u>	<u>\$(72,403)</u>	<u>\$(105,834)</u>	<u>\$1,497,762</u>	<u>153,618</u>	<u>\$68,200</u>

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

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

## Sustainable Future 2025 Fund

<u>Fund</u>	<u>Beginning Value</u>	<u>Purchase Cost<sup>(1)</sup></u>	<u>Sales Proceeds</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Gain (Loss)</u>	<u>Ending Value</u>	<u>Shares as of January 31, 2023</u>	<u>Distribution Received<sup>(2)</sup></u>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 661,947	\$ 539,305	\$ 538,184	\$ (21,117)	\$(54,034)	\$ 587,917	59,626	\$ 34,612
Loomis Sayles Limited Term Government and Agency Fund, Class N	897,367	623,782	748,337	(23,857)	(5,968)	742,987	68,923	12,535
Mirova Global Green Bond Fund, Class N	893,422	747,775	714,453	(77,171)	(49,058)	800,515	96,681	38,571
Mirova International Sustainable Equity Fund, Class N	552,500	390,904	468,410	(62,984)	15,938	427,948	37,148	14,487
	<u>\$3,005,236</u>	<u>\$2,301,766</u>	<u>\$2,469,384</u>	<u>\$(185,129)</u>	<u>\$(93,122)</u>	<u>\$2,559,367</u>	<u>262,378</u>	<u>\$100,205</u>

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

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

# Notes to Financial Statements (continued)

January 31, 2023

## Sustainable Future 2030 Fund

<u>Fund</u>	<u>Beginning Value</u>	<u>Purchase Cost<sup>(1)</sup></u>	<u>Sales Proceeds</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Gain (Loss)</u>	<u>Ending Value</u>	<u>Shares as of January 31, 2023</u>	<u>Distribution Received<sup>(2)</sup></u>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 774,757	\$ 449,601	\$ 357,722	\$ (10,703)	\$(106,942)	\$ 748,991	75,963	\$ 53,284
Loomis Sayles Limited Term Government and Agency Fund, Class N	812,570	602,046	470,761	(20,757)	(15,004)	908,094	84,239	16,649
Mirova Global Green Bond Fund, Class N	1,028,726	809,609	445,847	(72,332)	(126,190)	1,193,966	144,199	63,116
Mirova International Sustainable Equity Fund, Class N	937,483	470,784	449,302	(53,512)	(48,810)	856,643	74,361	31,784
	<u>\$3,553,536</u>	<u>\$2,332,040</u>	<u>\$1,723,632</u>	<u>\$(157,304)</u>	<u>\$(296,946)</u>	<u>\$3,707,694</u>	<u>378,762</u>	<u>\$164,833</u>

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

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

## Sustainable Future 2035 Fund

<u>Fund</u>	<u>Beginning Value</u>	<u>Purchase Cost<sup>(1)</sup></u>	<u>Sales Proceeds</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Gain (Loss)</u>	<u>Ending Value</u>	<u>Shares as of January 31, 2023</u>	<u>Distribution Received<sup>(2)</sup></u>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 575,231	\$ 335,781	\$ 65,504	\$ (4,944)	\$(88,992)	\$ 751,572	76,224	\$ 44,076
Loomis Sayles Limited Term Government and Agency Fund, Class N	534,108	336,569	78,511	(4,970)	(19,450)	767,746	71,219	12,278
Mirova Global Green Bond Fund, Class N	674,957	452,062	80,868	(19,279)	(108,490)	918,382	110,916	40,887
Mirova International Sustainable Equity Fund, Class N	871,914	411,223	101,323	(15,503)	(68,018)	1,098,293	95,338	37,043
	<u>\$2,656,210</u>	<u>\$1,535,635</u>	<u>\$326,206</u>	<u>\$(44,696)</u>	<u>\$(284,950)</u>	<u>\$3,535,993</u>	<u>353,697</u>	<u>\$134,284</u>

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

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

# Notes to Financial Statements (continued)

January 31, 2023

## Sustainable Future 2040 Fund

<u>Fund</u>	<u>Beginning Value</u>	<u>Purchase Cost<sup>(1)</sup></u>	<u>Sales Proceeds</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Gain (Loss)</u>	<u>Ending Value</u>	<u>Shares as of January 31, 2023</u>	<u>Distribution Received<sup>(2)</sup></u>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 336,367	\$ 322,115	\$ 64,039	\$ (3,825)	\$ (54,563)	\$ 536,055	54,367	\$29,341
Loomis Sayles Limited Term Government and Agency Fund, Class N	275,060	211,208	52,730	(2,459)	(9,119)	421,960	39,143	6,545
Mirova Global Green Bond Fund, Class N	443,994	313,883	60,480	(11,883)	(70,268)	615,246	74,305	27,936
Mirova International Sustainable Equity Fund, Class N	850,681	469,099	160,032	(26,645)	(46,444)	1,086,659	94,328	35,278
	<u>\$1,906,102</u>	<u>\$1,316,305</u>	<u>\$337,281</u>	<u>\$(44,812)</u>	<u>\$(180,394)</u>	<u>\$2,659,920</u>	<u>262,143</u>	<u>\$99,100</u>

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

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

## Sustainable Future 2045 Fund

<u>Fund</u>	<u>Beginning Value</u>	<u>Purchase Cost<sup>(1)</sup></u>	<u>Sales Proceeds</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Gain (Loss)</u>	<u>Ending Value</u>	<u>Shares as of January 31, 2023</u>	<u>Distribution Received<sup>(2)</sup></u>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 243,258	\$175,731	\$ 20,119	\$ (871)	\$ (41,680)	\$ 356,319	36,138	\$20,649
Loomis Sayles Limited Term Government and Agency Fund, Class N	189,816	81,016	25,775	(1,034)	(7,447)	236,576	21,946	3,932
Mirova Global Green Bond Fund, Class N	221,776	347,901	14,521	(1,798)	(53,699)	499,659	60,345	20,531
Mirova International Sustainable Equity Fund, Class N	952,881	382,811	83,566	(12,544)	(78,955)	1,160,627	100,749	39,425
	<u>\$1,607,731</u>	<u>\$987,459</u>	<u>\$143,981</u>	<u>\$(16,247)</u>	<u>\$(181,781)</u>	<u>\$2,253,181</u>	<u>219,178</u>	<u>\$84,537</u>

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

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

# Notes to Financial Statements (continued)

January 31, 2023

## Sustainable Future 2050 Fund

<u>Fund</u>	<u>Beginning Value</u>	<u>Purchase Cost<sup>(1)</sup></u>	<u>Sales Proceeds</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Gain (Loss)</u>	<u>Ending Value</u>	<u>Shares as of January 31, 2023</u>	<u>Distribution Received<sup>(2)</sup></u>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 46,078	\$101,973	\$ 11,235	\$ (1,613)	\$(10,157)	\$ 125,046	12,682	\$ 6,466
Mirova Global Green Bond Fund, Class N	160,152	88,046	27,412	(5,413)	(23,945)	191,428	23,119	9,128
Mirova International Sustainable Equity Fund, Class N	914,773	416,950	121,977	(25,917)	(64,117)	1,119,712	97,197	37,485
	<u>\$1,121,003</u>	<u>\$606,969</u>	<u>\$160,624</u>	<u>\$(32,943)</u>	<u>\$(98,219)</u>	<u>\$1,436,186</u>	<u>132,998</u>	<u>\$53,079</u>

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

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

## Sustainable Future 2055 Fund

<u>Fund</u>	<u>Beginning Value</u>	<u>Purchase Cost<sup>(1)</sup></u>	<u>Sales Proceeds</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Gain (Loss)</u>	<u>Ending Value</u>	<u>Shares as of January 31, 2023</u>	<u>Distribution Received<sup>(2)</sup></u>
Mirova Global Green Bond Fund, Class N	\$123,064	\$ 73,802	\$ 9,453	\$ (1,533)	\$(22,190)	\$ 163,690	19,769	\$ 7,655
Mirova International Sustainable Equity Fund, Class N	721,934	397,481	64,690	(10,220)	(59,461)	985,044	85,507	33,992
	<u>\$844,998</u>	<u>\$471,283</u>	<u>\$74,143</u>	<u>\$(11,753)</u>	<u>\$(81,651)</u>	<u>\$1,148,734</u>	<u>105,276</u>	<u>\$41,647</u>

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

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

## Sustainable Future 2060 Fund

<u>Fund</u>	<u>Beginning Value</u>	<u>Purchase Cost<sup>(1)</sup></u>	<u>Sales Proceeds</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Gain (Loss)</u>	<u>Ending Value</u>	<u>Shares as of January 31, 2023</u>	<u>Distribution Received<sup>(2)</sup></u>
Mirova Global Green Bond Fund, Class N	\$ 83,384	\$ 74,501	\$25,713	\$ (5,432)	\$(11,307)	\$115,433	13,941	\$ 5,347
Mirova International Sustainable Equity Fund, Class N	509,418	296,182	62,560	(8,043)	(42,279)	692,718	60,132	22,594
	<u>\$592,802</u>	<u>\$370,683</u>	<u>\$88,273</u>	<u>\$(13,475)</u>	<u>\$(53,586)</u>	<u>\$808,151</u>	<u>74,073</u>	<u>\$27,941</u>

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

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

# Notes to Financial Statements (continued)

January 31, 2023

## Sustainable Future 2065 Fund

Fund	Beginning Value	Purchase Cost <sup>(1)</sup>	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of January 31, 2023	Distribution Received <sup>(2)</sup>
Mirova Global Green Bond Fund	\$ 44,342	\$ 7,400	\$ 4,623	\$ (299)	\$ (7,106)	\$ 39,714	4,796	\$ 2,153
Mirova International Sustainable Equity Fund	<u>252,642</u>	<u>40,251</u>	<u>13,939</u>	<u>(3,018)</u>	<u>(24,868)</u>	<u>251,068</u>	<u>21,794</u>	<u>8,707</u>
	<u>\$296,984</u>	<u>\$47,651</u>	<u>\$18,562</u>	<u>\$(3,317)</u>	<u>\$(31,974)</u>	<u>\$290,782</u>	<u>26,590</u>	<u>\$10,860</u>

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

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

Financial statements of Loomis Sayles Inflation Protected Securities Fund, Loomis Sayles Limited Term Government and Agency Fund, Mirova Global Green Bond Fund and Mirova International Sustainable Equity Fund are available, without charge, on the Funds' website at [im.natixis.com](http://im.natixis.com).

**g. Acquired Fund Fees and Expenses.** Each Fund will indirectly realize its *pro rata* share of the fees and expenses of the underlying funds in which it invests. These fees and expenses are reflected in the valuation of the underlying funds.

**6. Custodian and Regulatory Filing Fees and Expenses.** State Street Bank, custodian and sub-administrator to the Funds, agreed to waive its fees and expenses for the first 12 months of operations for Sustainable Future 2065 Fund. For the year ended January 31, 2023, total fees waived for the Fund were \$35,944.

**7. Line of Credit.** Each Fund, together with certain other funds of Natixis Funds Trusts, Loomis Sayles Funds Trusts and Natixis ETF Trusts, entered into a \$500,000,000 committed unsecured line of credit provided by State Street Bank. Any one Fund may borrow up to \$350,000,000 under the line of credit agreement (as long as all borrowings by all Funds in the aggregate do not exceed the \$500,000,000 limit at any time), subject to each Fund's investment restrictions and its contractual obligations under the line of credit. Interest is charged to the Funds based upon the terms set forth in the agreement. In addition, a commitment fee of 0.15% per annum, payable at the end of each calendar quarter, is accrued and apportioned among the participating funds based on their average daily unused portion of the line of credit. The Funds paid certain legal fees in connection with the line of credit agreement, which are being amortized over a period of 364 days and are reflected in legal fees on the Statements of Operations. The unamortized balance is reflected as prepaid expenses on the Statements of Assets and Liabilities.

For the year ended January 31, 2023, Sustainable Future 2025 Fund had an average daily balance on the line of credit (for those days on which there were borrowings) of \$2,000,000 at a weighted average interest rate of 1.18%. Interest expense incurred on the line of credit was \$66.

For the year ended January 31, 2023, Sustainable Future 2030 Fund had an average daily balance on the line of credit (for those days on which there were borrowings) of \$1,000,000 at a weighted average interest rate of 1.18%. Interest expense incurred on the line of credit was \$33.

**8. Payable to Custodian Bank.** The Funds' custodian bank, State Street Bank, provides overdraft protection to the Funds in the event of a cash shortfall. Cash overdrafts may bear interest at a rate per annum periodically determined by State Street Bank. As of January 31, 2023, the Funds had payables to the custodian bank for overdrafts, as follows:

Fund	Payable to Custodian Bank
Sustainable Future 2035 Fund	\$122,725
Sustainable Future 2065 Fund	10,580

# Notes to Financial Statements (continued)

January 31, 2023

**9. Concentration of Ownership.** From time to time, a Fund may have a concentration of one or more accounts constituting a significant percentage of shares outstanding. Investment activities by holders of such accounts could have material impacts on the Fund. As of January 31, 2023, based on management's evaluation of the shareholder account base, the Funds had accounts representing controlling ownership of more than 5% of the Funds' total outstanding shares. The number of such accounts, based on accounts that represent more than 5% of an individual class of shares, and the aggregate percentage of net assets represented by such holdings were as follows:

<u>Fund</u>	<u>Number of 5% Account Holders</u>	<u>Percentage of Ownership</u>
Sustainable Future 2015 Fund	6	93.06%
Sustainable Future 2020 Fund	5	66.33%
Sustainable Future 2025 Fund	3	26.46%
Sustainable Future 2030 Fund	3	43.50%
Sustainable Future 2035 Fund	5	57.47%
Sustainable Future 2040 Fund	2	17.89%
Sustainable Future 2045 Fund	2	27.36%
Sustainable Future 2050 Fund	3	28.05%
Sustainable Future 2055 Fund	4	32.65%
Sustainable Future 2060 Fund	4	43.41%

Omnibus shareholder accounts for which Natixis Advisors understands that the intermediary has discretion over the underlying shareholder accounts or investment models where a shareholder account may be invested for a non-discretionary customer are included in the table above. For other omnibus accounts, the Fund does not have information on the individual shareholder accounts underlying the omnibus accounts; therefore, there could be other 5% shareholders in addition to those disclosed in the table above.

**10. Risk.** A Fund will indirectly bear the management, service and other fees of any other investment companies, including ETFs, in which it invests in addition to its own expenses. A Fund is also indirectly exposed to the same risks as the underlying funds in proportion to the allocation of the Fund's assets among the underlying funds. In addition, investments in ETFs have unique characteristics, including, but not limited to, the expense structure and additional expenses associated with investing in ETFs.

Russia's military invasion of Ukraine in February 2022, the resulting responses by the United States and other countries, and the potential for wider conflict could increase volatility and uncertainty in the financial markets and adversely affect regional and global economies. These and any related events could significantly impact a Fund's performance and the value of an investment in the Fund, even if the Fund does not have direct exposure to Russian issuers or issuers in other countries affected by the invasion.

**11. Capital Shares.** Each Fund may issue an unlimited number of shares of beneficial interest, without par value. Transactions in capital shares were as follows:

## Sustainable Future 2015 Fund

<u>Class N</u>	<u>Year Ended January 31, 2023</u>		<u>Year Ended January 31, 2022</u>	
	<u>Shares</u>	<u>Amount</u>	<u>Shares</u>	<u>Amount</u>
Issued from the sale of shares	139,960	\$ 1,187,847	263,539	\$ 2,795,068
Issued in connection with the reinvestment of distributions	26,994	230,294	47,104	481,636
Redeemed	(35,013)	(311,095)	(232,154)	(2,455,255)
Increase from capital share transactions	<u>131,941</u>	<u>\$ 1,107,046</u>	<u>78,489</u>	<u>\$ 821,449</u>

# Notes to Financial Statements (continued)

January 31, 2023

## 11. Capital Shares (continued).

### Sustainable Future 2020 Fund

	Year Ended January 31, 2023		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	350,454	\$ 2,992,322	304,183	\$ 3,026,342
Issued in connection with the reinvestment of distributions	28,136	231,829	26,858	262,760
Redeemed	(334,574)	(2,876,059)	(179,357)	(1,741,627)
Increase from capital share transactions	44,016	\$ 348,092	151,684	\$ 1,547,475

### Sustainable Future 2025 Fund

	Year Ended January 31, 2023		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	445,043	\$ 4,311,441	496,529	\$ 6,079,972
Issued in connection with the reinvestment of distributions	29,762	294,599	74,700	875,110
Redeemed	(576,283)	(5,870,891)	(244,868)	(2,989,985)
Increase (decrease) from capital share transactions	(101,478)	\$(1,264,851)	326,361	\$ 3,965,097

### Sustainable Future 2030 Fund

	Year Ended January 31, 2023		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	594,523	\$ 6,386,317	628,329	\$ 8,033,476
Issued in connection with the reinvestment of distributions	77,985	822,331	53,854	686,989
Redeemed	(523,893)	(5,565,077)	(75,042)	(952,792)
Increase from capital share transactions	148,615	\$ 1,643,571	607,141	\$ 7,767,673

### Sustainable Future 2035 Fund

	Year Ended January 31, 2023		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	671,810	\$ 7,037,782	510,490	\$ 6,691,502
Issued in connection with the reinvestment of distributions	67,515	719,460	71,289	910,135
Redeemed	(267,401)	(2,779,480)	(110,889)	(1,443,527)
Increase from capital share transactions	471,924	\$ 4,977,762	470,890	\$ 6,158,110

### Sustainable Future 2040 Fund

	Year Ended January 31, 2023		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	662,559	\$ 6,770,668	539,408	\$ 6,953,362
Issued in connection with the reinvestment of distributions	55,789	582,231	53,553	674,630
Redeemed	(235,533)	(2,410,520)	(91,187)	(1,148,713)
Increase from capital share transactions	482,815	\$ 4,942,379	501,774	\$ 6,479,279

# Notes to Financial Statements (continued)

January 31, 2023

## 11. Capital Shares (continued).

### Sustainable Future 2045 Fund

	Year Ended January 31, 2023		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	471,687	\$ 5,108,149	509,519	\$ 6,920,152
Issued in connection with the reinvestment of distributions	52,309	570,472	60,070	795,436
Redeemed	(143,258)	(1,568,971)	(162,587)	(2,159,082)
Increase from capital share transactions	380,738	\$ 4,109,650	407,002	\$ 5,556,506

### Sustainable Future 2050 Fund

	Year Ended January 31, 2023		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	507,319	\$ 5,353,485	507,103	\$ 6,642,820
Issued in connection with the reinvestment of distributions	46,503	498,627	44,850	583,052
Redeemed	(193,651)	(2,032,878)	(140,214)	(1,800,221)
Increase from capital share transactions	360,171	\$ 3,819,234	411,739	\$ 5,425,651

### Sustainable Future 2055 Fund

	Year Ended January 31, 2023		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	431,048	\$ 4,474,126	415,793	\$ 5,376,870
Issued in connection with the reinvestment of distributions	32,253	342,480	34,409	439,605
Redeemed	(121,648)	(1,248,921)	(109,350)	(1,382,216)
Increase from capital share transactions	341,653	\$ 3,567,685	340,852	\$ 4,434,259

### Sustainable Future 2060 Fund

	Year Ended January 31, 2023		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	386,058	\$ 3,970,864	307,412	\$ 3,988,105
Issued in connection with the reinvestment of distributions	26,363	272,396	38,070	478,513
Redeemed	(151,010)	(1,528,897)	(191,717)	(2,499,347)
Increase from capital share transactions	261,411	\$ 2,714,363	153,765	\$ 1,967,271

### Sustainable Future 2065 Fund

	Year Ended January 31, 2023		Period Ended January 31, 2022(a)	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	9,277	\$ 77,896	300,000	\$ 3,000,000
Issued in connection with the reinvestment of distributions	123	986	—	—
Redeemed	(1,836)	(15,021)	—	—
Increase from capital share transactions	7,564	\$ 63,861	300,000	\$ 3,000,000

(a) From commencement of operations on December 15, 2021 through January 31, 2022.

# Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Natixis Funds Trust IV and Shareholders of Natixis Sustainable Future 2015 Fund®, Natixis Sustainable Future 2020 Fund®, Natixis Sustainable Future 2025 Fund®, Natixis Sustainable Future 2030 Fund®, Natixis Sustainable Future 2035 Fund®, Natixis Sustainable Future 2040 Fund®, Natixis Sustainable Future 2045 Fund®, Natixis Sustainable Future 2050 Fund®, Natixis Sustainable Future 2055 Fund®, Natixis Sustainable Future 2060 Fund® and Natixis Sustainable Future 2065 Fund®

## *Opinions on the Financial Statements*

We have audited the accompanying statements of assets and liabilities, including the portfolios of investments of Natixis Sustainable Future 2015 Fund®, Natixis Sustainable Future 2020 Fund®, Natixis Sustainable Future 2025 Fund®, Natixis Sustainable Future 2030 Fund®, Natixis Sustainable Future 2035 Fund®, Natixis Sustainable Future 2040 Fund®, Natixis Sustainable Future 2045 Fund®, Natixis Sustainable Future 2050 Fund®, Natixis Sustainable Future 2055 Fund®, Natixis Sustainable Future 2060 Fund® and Natixis Sustainable Future 2065 Fund® (eleven of the funds constituting Natixis Funds Trust IV, hereafter collectively referred to as the “Funds”) as of January 31, 2023, the related statements of operations and of changes in net assets for each of the periods indicated in the table below, including the related notes, and the financial highlights for each of the periods indicated therein (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Funds as of January 31, 2023, the results of each of their operations and the changes in each of their net assets for the periods indicated in the table below, and each of the financial highlights for each of the periods indicated therein, in conformity with accounting principles generally accepted in the United States of America.

<b>Fund Name</b>	<b>Statements of operations</b>	<b>Statements of changes in net assets</b>
Natixis Sustainable Future 2015 Fund®	For the year ended January 31, 2023	For the years ended January 31, 2023 and 2022
Natixis Sustainable Future 2020 Fund®	For the year ended January 31, 2023	For the years ended January 31, 2023 and 2022
Natixis Sustainable Future 2025 Fund®	For the year ended January 31, 2023	For the years ended January 31, 2023 and 2022
Natixis Sustainable Future 2030 Fund®	For the year ended January 31, 2023	For the years ended January 31, 2023 and 2022
Natixis Sustainable Future 2035 Fund®	For the year ended January 31, 2023	For the years ended January 31, 2023 and 2022
Natixis Sustainable Future 2040 Fund®	For the year ended January 31, 2023	For the years ended January 31, 2023 and 2022
Natixis Sustainable Future 2045 Fund®	For the year ended January 31, 2023	For the years ended January 31, 2023 and 2022
Natixis Sustainable Future 2050 Fund®	For the year ended January 31, 2023	For the years ended January 31, 2023 and 2022
Natixis Sustainable Future 2055 Fund®	For the year ended January 31, 2023	For the years ended January 31, 2023 and 2022
Natixis Sustainable Future 2060 Fund®	For the year ended January 31, 2023	For the years ended January 31, 2023 and 2022
Natixis Sustainable Future 2065 Fund®	For the year ended January 31, 2023	For the year ended January 31, 2023 and the period from December 15, 2021 (commencement of operations) to January 31, 2022

## *Basis for Opinions*

These financial statements are the responsibility of the Funds’ management. Our responsibility is to express an opinion on the Funds’ financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Funds in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of January 31, 2023 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

/s/ PricewaterhouseCoopers LLP

Boston, Massachusetts  
March 23, 2023

We have served as the auditor of one or more of the investment companies in the Natixis Investment Company Complex since at least 1995. We have not been able to determine the specific year we began serving as auditor.

## 2023 U.S. Tax Distribution Information to Shareholders (Unaudited)

**Corporate Dividends Received Deduction.** For the year ended January 31, 2023, a percentage of dividends distributed by the Funds listed below qualify for the dividends received deduction for corporate shareholders. These percentages are as follows:

<u>Fund</u>	<u>Qualifying Percentage</u>
Sustainable Future 2015 Fund	12.98%
Sustainable Future 2020 Fund	17.95%
Sustainable Future 2025 Fund	24.22%
Sustainable Future 2030 Fund	29.46%
Sustainable Future 2035 Fund	35.52%
Sustainable Future 2040 Fund	42.46%
Sustainable Future 2045 Fund	47.11%
Sustainable Future 2050 Fund	50.45%
Sustainable Future 2055 Fund	52.51%
Sustainable Future 2060 Fund	53.21%
Sustainable Future 2065 Fund	53.90%

**Qualified Dividend Income.** For the calendar year ended January 31, 2023, a percentage of the ordinary income dividends paid by the Funds are considered qualified dividend income eligible for reduced tax rates. These lower rates range from 0% to 20% depending on an individual's tax bracket. If the Funds paid a distribution during calendar year 2022, complete information will be reported in conjunction with Form 1099-DIV. These percentages are noted below:

<u>Fund</u>	<u>Qualifying Percentage</u>
Sustainable Future 2015 Fund	12.52%
Sustainable Future 2020 Fund	16.91%
Sustainable Future 2025 Fund	24.58%
Sustainable Future 2030 Fund	29.41%
Sustainable Future 2035 Fund	35.98%
Sustainable Future 2040 Fund	42.27%
Sustainable Future 2045 Fund	48.03%
Sustainable Future 2050 Fund	50.86%
Sustainable Future 2055 Fund	52.56%
Sustainable Future 2060 Fund	53.73%
Sustainable Future 2065 Fund	55.14%

**Capital Gains Distributions.** Pursuant to Internal Revenue Section 852(b), the following Funds paid distributions, which have been designated as capital gains distributions for the year ended January 31, 2023.

<u>Fund</u>	<u>Amount</u>
Sustainable Future 2015 Fund	\$105,479
Sustainable Future 2020 Fund	133,012
Sustainable Future 2025 Fund	159,602
Sustainable Future 2030 Fund	553,694
Sustainable Future 2035 Fund	482,013
Sustainable Future 2040 Fund	384,172
Sustainable Future 2045 Fund	388,210
Sustainable Future 2050 Fund	341,489
Sustainable Future 2055 Fund	216,767
Sustainable Future 2060 Fund	188,297

## Trustee and Officer Information

The tables below provide certain information regarding the Trustees and officers of Natixis Funds Trust IV (the “Trust”). Unless otherwise indicated, the address of all persons below is 888 Boylston Street, Suite 800, Boston, MA 02199-8197. The Funds’ Statement of Additional Information includes additional information about the Trustees of the Trust and is available by calling Natixis Funds at 800-225-5478.

<u>Name and Year of Birth</u>	<u>Position(s) Held with the Trust, Length of Time Served and Term of Office<sup>1</sup></u>	<u>Principal Occupation(s) During Past 5 Years</u>	<u>Number of Portfolios in Fund Complex Overseen<sup>2</sup> and Other Directorships Held During Past 5 Years</u>	<u>Experience, Qualifications, Attributes, Skills for Board Membership</u>
<b><u>INDEPENDENT TRUSTEES</u></b>				
<b>Edmond J. English</b> (1953)	Trustee since 2013 Chairperson of the Governance Committee and Contract Review Committee Member	Executive Chairman of Bob’s Discount Furniture (retail)	54 Director, Burlington Stores, Inc. (retail); Director, Rue Gilt Groupe, Inc. (e-commerce retail)	Significant experience on the Board and on the boards of other business organizations (including retail companies and a bank); executive experience (including at a retail company)
<b>Richard A. Goglia</b> (1951)	Trustee since 2015 Audit Committee Member and Governance Committee Member	Retired	54 Formerly, Director, Triumph Group (aerospace industry)	Significant experience on the Board and executive experience (including his role as vice president and treasurer of a defense company and experience at a financial services company)
<b>Wendell J. Knox</b> (1948)	Trustee since 2009 Chairperson of the Contract Review Committee	Retired	54 Director, Abt Associates Inc. (research and consulting); Director, The Hanover Insurance Group (property and casualty insurance); formerly, Director, Eastern Bank (bank)	Significant experience on the Board and on the boards of other business organizations (including at a bank and at a property and casualty insurance firm); executive experience (including roles as president and chief executive officer of a research and consulting company)

## Trustee and Officer Information

<u>Name and Year of Birth</u>	<u>Position(s) Held with the Trust, Length of Time Served and Term of Office<sup>1</sup></u>	<u>Principal Occupation(s) During Past 5 Years</u>	<u>Number of Portfolios in Fund Complex Overseen<sup>2</sup> and Other Directorships Held During Past 5 Years</u>	<u>Experience, Qualifications, Attributes, Skills for Board Membership</u>
<b>INDEPENDENT TRUSTEES – continued</b>				
<b>Martin T. Meehan</b> (1956)	Trustee since 2012 Contract Review Committee Member and Governance Committee Member	President, University of Massachusetts	54 None	Significant experience on the Board and on the boards of other business organizations; experience as President of the University of Massachusetts; government experience (including as a member of the U.S. House of Representatives); academic experience
<b>Maureen B. Mitchell</b> (1951)	Trustee since 2017 Contract Review Committee Member and Governance Committee Member	Retired	54 Director, Sterling Bancorp (bank)	Significant experience on the Board; financial services industry and executive experience (including role as president of global sales and marketing at a financial services company)
<b>James P. Palermo</b> (1955)	Trustee since 2016 Audit Committee Member	Founding Partner, Breton Capital Management, LLC (private equity); Partner, STEP Partners, LLC (private equity)	54 Director, FutureFuel.io (chemicals and biofuels)	Significant experience on the Board; financial services industry and executive experience (including roles as chief executive officer of client management and asset servicing for a banking and financial services company)
<b>Erik R. Sirri</b> (1958)	Chairperson of the Board of Trustees since 2021 Trustee since 2009 <i>Ex Officio</i> member of the Audit Committee, Contract Review Committee and Governance Committee	Professor of Finance at Babson College	54 None	Significant experience on the Board; experience as Director of the Division of Trading and Markets at the Securities and Exchange Commission; academic experience; training as an economist

## Trustee and Officer Information

<u>Name and Year of Birth</u>	<u>Position(s) Held with the Trust, Length of Time Served and Term of Office<sup>1</sup></u>	<u>Principal Occupation(s) During Past 5 Years</u>	<u>Number of Portfolios in Fund Complex Overseen<sup>2</sup> and Other Directorships Held During Past 5 Years</u>	<u>Experience, Qualifications, Attributes, Skills for Board Membership</u>
<b><u>INDEPENDENT TRUSTEES – continued</u></b>				
<b>Peter J. Smail</b> (1952)	Trustee since 2009 Audit Committee Member	Retired	54 None	Significant experience on the Board; mutual fund industry and executive experience (including roles as president and chief executive officer for an investment adviser)
<b>Kirk A. Sykes</b> (1958)	Trustee since 2019 Audit Committee Member and Governance Committee Member	Managing Director of Accordia Partners, LLC (real estate development); President of Primary Corporation (real estate development); Managing Principal of Merrick Capital Partners (infrastructure finance)	54 Advisor, Eastern Bank (bank); Director, Apartment Investment and Management Company (real estate investment trust); formerly, Director, Ares Commercial Real Estate Corporation (real estate investment trust)	Experience on the Board and significant experience on the boards of other business organizations (including real estate companies and banks)
<b>Cynthia L. Walker</b> (1956)	Trustee since 2005 Chairperson of the Audit Committee	Retired; Formerly, Deputy Dean for Finance and Administration, Yale University School of Medicine	54 None	Significant experience on the Board; executive experience in a variety of academic organizations (including roles as dean for finance and administration)
<b><u>INTERESTED TRUSTEES</u></b>				
<b>Kevin P. Charleston<sup>3</sup></b> (1965) One Financial Center Boston, MA 02111	Trustee since 2015	President, Chief Executive Officer and Chairman of the Board of Directors, Loomis, Sayles & Company, L.P.	54 None	Significant experience on the Board; continuing service as President, Chief Executive Officer and Chairman of the Board of Directors of Loomis, Sayles & Company, L.P.
<b>David L. Giunta<sup>4</sup></b> (1965)	Trustee since 2011 President and Chief Executive Officer since 2008	President and Chief Executive Officer, Natixis Advisors, LLC and Natixis Distribution, LLC	54 None	Significant experience on the Board; experience as President and Chief Executive Officer of Natixis Advisors, LLC and Natixis Distribution, LLC

## Trustee and Officer Information

- <sup>1</sup> Each Trustee serves until retirement, resignation or removal from the Board. The current retirement age is 75. The position of Chairperson of the Board is appointed for a three-year term.
- <sup>2</sup> The Trustees of the Trust serve as Trustees of a fund complex that includes all series of the Natixis Funds Trust I, Natixis Funds Trust II, Natixis Funds Trust IV, Gateway Trust, Loomis Sayles Funds I, Loomis Sayles Funds II, Natixis ETF Trust and Natixis ETF Trust II (collectively, the “Fund Complex”).
- <sup>3</sup> Mr. Charleston is deemed an “interested person” of the Trust because he holds the following positions with an affiliated person of the Trust: President, Chief Executive Officer and Chairman of the Board of Directors of Loomis, Sayles & Company, L.P.
- <sup>4</sup> Mr. Giunta is deemed an “interested person” of the Trust because he holds the following positions with an affiliated person of the Trust: President and Chief Executive Officer, Natixis Advisors, LLC and Natixis Distribution, LLC.

## Trustee and Officer Information

<u>Name and Year of Birth</u>	<u>Position(s) Held with the Trust</u>	<u>Term of Office<sup>1</sup> and Length of Time Served</u>	<u>Principal Occupation(s) During Past 5 Years<sup>2</sup></u>
<b><u>OFFICERS OF THE TRUST</u></b>			
<b>Matthew Block</b> (1981)	Treasurer, Principal Financial and Accounting Officer	Since 2022	Senior Vice President, Natixis Advisors, LLC and Natixis Distribution, LLC; formerly, Vice President, Natixis Advisors, LLC and Natixis Distribution, LLC; Assistant Treasurer of the Fund Complex; Managing Director, State Street Bank and Trust Company
<b>Susan McWhan Tobin</b> (1963)	Secretary and Chief Legal Officer	Since 2022	Executive Vice President, General Counsel and Secretary, Natixis Advisors, LLC and Natixis Distribution, LLC; formerly, Executive Vice President and Chief Compliance Officer of Natixis Investment Managers (March 2019– May 2022) and Senior Vice President and Head of Compliance, US for Natixis Investment Managers (July 2011–March 2019)
<b>Natalie R. Wagner</b> (1979)	Chief Compliance Officer, Assistant Secretary and Anti-Money Laundering Officer	Since 2021	Senior Vice President, Natixis Advisors, LLC and Natixis Distribution, LLC; formerly, Vice President, Head of Corporate Compliance, Global Atlantic Financial Group

<sup>1</sup> Each officer of the Trust serves for an indefinite term in accordance with the Trust's current by-laws until the date his or her successor is elected and qualified, or until he or she sooner dies, retires, is removed or becomes disqualified.

<sup>2</sup> Each person listed above, except as noted, holds the same position(s) with the Fund Complex. Previous positions during the past five years with Natixis Distribution, LLC, Natixis Advisors, LLC or Loomis, Sayles & Company, L.P. are omitted, if not materially different from an officer's current position with such entity.

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> To learn more about Natixis Funds products and services:

Visit: [im.natixis.com](https://im.natixis.com) Call: 800-225-5478

**Before investing, consider the funds' investment objectives, risks, charges, and expenses. Visit [im.natixis.com](https://im.natixis.com) or call 800-225-5478 for a prospectus or summary prospectus containing this and other information. Read it carefully.**

### Contact us by mail:

If you wish to communicate with the Funds' Board of Trustees, you may do so by writing to:

**Secretary of the Funds**  
**Natixis Advisors, LLC**  
888 Boylston Street, Suite 800  
Boston, MA 02199-8197

The correspondence must (a) be signed by the shareholder; (b) include the shareholder's name and address; and (c) identify the fund(s), account number, share class, and number of shares held in that fund, as of a recent date.

### Or by e-mail:

[secretaryofthefunds@natixis.com](mailto:secretaryofthefunds@natixis.com) (Communications regarding recommendations for Trustee candidates may not be submitted by e-mail.)

**Please note:** Unlike written correspondence, e-mail is not secure. Please do NOT include your account number, Social Security number, PIN, or any other non-public personal information in an e-mail communication because this information may be viewed by others.