



# Semiannual Report

July 31, 2023

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

## Table of Contents

Portfolio Review	1
Portfolio of Investments	18
Financial Statements	105
Notes to Financial Statements	126

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NATIXIS SUSTAINABLE FUTURE FUNDS®

Managers

Natixis Advisors, LLC\*

AIA U.S. Large Cap Core ESG Segment  
AIA U.S. Large Cap Value ESG Segment  
AIA U.S. Small/Mid Cap ESG Segment  
AIA International Developed Markets Equity ESG Segment  
*Natixis Investment Managers Solutions, a division of Natixis Advisors, LLC*

Harris Associates Large Cap Value Segment□  
*Harris Associates L.P.\*\*□*

Loomis Sayles All Cap Growth Segment□  
Loomis Sayles Core Fixed Income Segment□  
Loomis Sayles Inflation Protected Securities Fund\*\*\*□  
Loomis Sayles Limited Term Government and Agency Fund\*\*\*□  
*Loomis, Sayles & Company, L.P.\*\*□*

Mirova Global Green Bond Fund\*\*\*□  
Mirova International Sustainable Equity Fund\*\*\*□  
*Mirova US LLC\*\*□*

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

Symbols

2015 Fund	Class N	NSFBX
2020 Fund	Class N	NSFDX
2025 Fund	Class N	NSFEX
2030 Fund	Class N	NSFFX
2035 Fund	Class N	NSFGX
2040 Fund	Class N	NSFHX
2045 Fund	Class N	NSFJX
2050 Fund	Class N	NSFKX
2055 Fund	Class N	NSFLX
2060 Fund	Class N	NSFMX
2065 Fund	Class N	NSFOX

\* 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

Investment Goal

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

## NATIXIS SUSTAINABLE FUTURE 2015 FUND

### Average Annual Total Returns — July 31, 2023<sup>1</sup>

	6 Months	1 Year	5 Years	Life of Fund	Expense Ratios <sup>2</sup>	
					Gross	Net
<b>Class N (Inception 2/28/17)</b>						
NAV	3.13% <sup>3</sup>	3.56%	4.72%	5.68%	3.68%	0.50%
<b>Comparative Performance</b>						
S&P Target Date 2015® Index <sup>4</sup>	3.50	4.17	4.34	4.88		

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 7.

## NATIXIS SUSTAINABLE FUTURE 2020 FUND

### Average Annual Total Returns — July 31, 2023<sup>1</sup>

	6 Months	1 Year	5 Years	Life of Fund	Expense Ratios <sup>2</sup>	
					Gross	Net
<b>Class N (Inception 2/28/17)</b>						
NAV	4.10% <sup>3</sup>	5.29%	5.49%	6.56%	4.48%	0.50%
<b>Comparative Performance</b>						
S&P Target Date 2020® Index <sup>4</sup>	3.89	4.87	4.53	5.21		

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# NATIXIS SUSTAINABLE FUTURE FUNDS®

## NATIXIS SUSTAINABLE FUTURE 2025 FUND

Average Annual Total Returns — July 31, 2023<sup>1</sup>

	6 Months	1 Year	5 Years	Life of Fund	Expense Ratios <sup>2</sup>	
					Gross	Net
Class N (Inception 2/28/17)						
NAV	4.44% <sup>3</sup>	6.33%	5.59%	6.87%	2.65%	0.51%
Comparative Performance						
S&P Target Date 2025® Index <sup>4</sup>	4.26	5.81	5.19	5.99		

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## NATIXIS SUSTAINABLE FUTURE 2030 FUND

Average Annual Total Returns — July 31, 2023<sup>1</sup>

	6 Months	1 Year	5 Years	Life of Fund	Expense Ratios <sup>2</sup>	
					Gross	Net
Class N (Inception 2/28/17)						
NAV	5.03%	7.90%	6.41%	7.84%	1.66%	0.52%
Comparative Performance						
S&P Target Date 2030® Index <sup>4</sup>	5.22	7.19	5.84	6.76		

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## NATIXIS SUSTAINABLE FUTURE 2035 FUND

### Average Annual Total Returns — July 31, 2023<sup>1</sup>

	6 Months	1 Year	5 Years	Life of Fund	Expense Ratios <sup>2</sup>	
					Gross	Net
Class N (Inception 2/28/17)						
NAV	5.94%	9.42%	7.12%	8.68%	1.63%	0.53%
Comparative Performance						
S&P Target Date 2035® Index <sup>4</sup>	6.16	8.58	6.55	7.56		

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## NATIXIS SUSTAINABLE FUTURE 2040 FUND

### Average Annual Total Returns — July 31, 2023<sup>1</sup>

	6 Months	1 Year	5 Years	Life of Fund	Expense Ratios <sup>2</sup>	
					Gross	Net
Class N (Inception 2/28/17)						
NAV	6.80% <sup>3</sup>	11.02%	7.56%	9.26%	1.88%	0.54%
Comparative Performance						
S&P Target Date 2040® Index <sup>4</sup>	7.09	9.95	7.12	8.17		

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# NATIXIS SUSTAINABLE FUTURE FUNDS®

## NATIXIS SUSTAINABLE FUTURE 2045 FUND

Average Annual Total Returns — July 31, 2023<sup>1</sup>

	6 Months	1 Year	5 Years	Life of Fund	Expense Ratios <sup>2</sup>	
					Gross	Net
Class N (Inception 2/28/17)						
NAV	7.30%	12.37%	8.02%	9.78%	1.88%	0.54%
Comparative Performance						
S&P Target Date 2045® Index <sup>4</sup>	7.72	10.96	7.48	8.54		

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 7.

## NATIXIS SUSTAINABLE FUTURE 2050 FUND

Average Annual Total Returns — July 31, 2023<sup>1</sup>

	6 Months	1 Year	5 Years	Life of Fund	Expense Ratios <sup>2</sup>	
					Gross	Net
Class N (Inception 2/28/17)						
NAV	7.64%	12.80%	8.07%	9.89%	2.05%	0.55%
Comparative Performance						
S&P Target Date 2050® Index <sup>4</sup>	8.01	11.43	7.64	8.74		

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## NATIXIS SUSTAINABLE FUTURE 2055 FUND

Average Annual Total Returns — July 31, 2023<sup>1</sup>

	6 Months	1 Year	5 Years	Life of Fund	Expense Ratios <sup>2</sup>	
					Gross	Net
Class N (Inception 2/28/17)						
NAV	7.68%	13.29%	8.01%	9.86%	2.37%	0.55%
Comparative Performance						
S&P Target Date 2055® Index <sup>4</sup>	8.00	11.53	7.69	8.81		

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 7.

## NATIXIS SUSTAINABLE FUTURE 2060 FUND

Average Annual Total Returns — July 31, 2023<sup>1</sup>

	6 Months	1 Year	5 Years	Life of Fund	Expense Ratios <sup>2</sup>	
					Gross	Net
Class N (Inception 2/28/17)						
NAV	7.74%	13.41%	8.36%	10.13%	3.22%	0.55%
Comparative Performance						
S&P Target Date 2060® Index <sup>4</sup>	8.13	11.63	7.73	8.92		

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 7.

## NATIXIS SUSTAINABLE FUTURE 2065 FUND

Average Annual Total Returns — July 31, 2023<sup>1</sup>

	6 Months	1 Year	Life of Fund	Expense Ratios <sup>2</sup>	
				Gross	Net
<b>Class N (Inception 12/15/21)</b>					
NAV	7.75%	13.49%	-1.30%	5.85%	0.55%
<b>Comparative Performance</b>					
S&P Target Date 2065+® Index <sup>4</sup>	8.20	11.65	-0.50		

**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 Fund performance has been increased by fee waivers and/or expense reimbursements, if any, without which performance would have been lower.
- 2 Expense ratios are as shown in the Fund's prospectus in effect as of the date of this report. 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 5/31/24. 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.
- 3 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.
- 4 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, real estate investment trusts ("REITs"), and commodities depending on the allocations reported in the survey. Index returns are calculated daily. You may not invest directly in an index.



## 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.

### 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 (“SEC”) website at [www.sec.gov](http://www.sec.gov). Information about how the Natixis Funds voted proxies relating to portfolio securities during the most recent 12-month period ended June 30 is available through the Natixis Funds' website and the SEC 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 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.

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## 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 February 1, 2023 through July 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 2/1/2023	ENDING ACCOUNT VALUE 7/31/2023	EXPENSES PAID DURING PERIOD* 2/1/2023 – 7/31/2023**
<b>NATIXIS SUSTAINABLE FUTURE 2015 FUND</b>			
<b>Class N</b>			
Actual	\$1,000.00	\$1,032.40	\$1.21
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.60	\$1.20

\* 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 (181), 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 2/1/2023	ENDING ACCOUNT VALUE 7/31/2023	EXPENSES PAID DURING PERIOD* 2/1/2023 – 7/31/2023**
<b>NATIXIS SUSTAINABLE FUTURE 2020 FUND</b>			
<b>Class N</b>			
Actual	\$1,000.00	\$1,039.80	\$1.26
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.56	\$1.25

\* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.25%, multiplied by the average account value over the period, multiplied by the number of days in the most recent fiscal half-year (181), 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 2/1/2023	ENDING ACCOUNT VALUE 7/31/2023	EXPENSES PAID DURING PERIOD* 2/1/2023 – 7/31/2023**
<b>NATIXIS SUSTAINABLE FUTURE 2025 FUND</b>			
Class N			
Actual	\$1,000.00	\$1,043.30	\$1.27
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.56	\$1.25

\* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.25%, multiplied by the average account value over the period, multiplied by the number of days in the most recent fiscal half-year (181), 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 2/1/2023	ENDING ACCOUNT VALUE 7/31/2023	EXPENSES PAID DURING PERIOD* 2/1/2023 – 7/31/2023
<b>NATIXIS SUSTAINABLE FUTURE 2030 FUND</b>			
Class N			
Actual	\$1,000.00	\$1,050.30	\$1.37
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.46	\$1.35

\* 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 (181), 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 2/1/2023	ENDING ACCOUNT VALUE 7/31/2023	EXPENSES PAID DURING PERIOD* 2/1/2023 – 7/31/2023
<b>NATIXIS SUSTAINABLE FUTURE 2035 FUND</b>			
Class N			
Actual	\$1,000.00	\$1,059.40	\$1.43
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.41	\$1.40

\* 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 (181), 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 2/1/2023	ENDING ACCOUNT VALUE 7/31/2023	EXPENSES PAID DURING PERIOD* 2/1/2023 – 7/31/2023**
<b>NATIXIS SUSTAINABLE FUTURE 2040 FUND</b>			
Class N			
Actual	\$1,000.00	\$1,069.00	\$1.49
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.36	\$1.45

\* 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 (181), 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 2/1/2023	ENDING ACCOUNT VALUE 7/31/2023	EXPENSES PAID DURING PERIOD* 2/1/2023 – 7/31/2023
<b>NATIXIS SUSTAINABLE FUTURE 2045 FUND</b>			
Class N			
Actual	\$1,000.00	\$1,073.00	\$1.39
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.46	\$1.35

\* 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 (181), 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 2/1/2023	ENDING ACCOUNT VALUE 7/31/2023	EXPENSES PAID DURING PERIOD* 2/1/2023 – 7/31/2023
<b>NATIXIS SUSTAINABLE FUTURE 2050 FUND</b>			
Class N			
Actual	\$1,000.00	\$1,076.40	\$1.49
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.36	\$1.45

\* 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 (181), 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 2/1/2023	ENDING ACCOUNT VALUE 7/31/2023	EXPENSES PAID DURING PERIOD* 2/1/2023 – 7/31/2023
<b>NATIXIS SUSTAINABLE FUTURE 2055 FUND</b>			
Class N			
Actual	\$1,000.00	\$1,076.80	\$1.39
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.46	\$1.35

\* 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 (181), 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 2/1/2023	ENDING ACCOUNT VALUE 7/31/2023	EXPENSES PAID DURING PERIOD* 2/1/2023 – 7/31/2023
<b>NATIXIS SUSTAINABLE FUTURE 2060 FUND</b>			
Class N			
Actual	\$1,000.00	\$1,077.40	\$1.39
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.46	\$1.35

\* 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 (181), 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 2/1/2023</b>	<b>ENDING ACCOUNT VALUE 7/31/2023</b>	<b>EXPENSES PAID DURING PERIOD* 2/1/2023 – 7/31/2023</b>
<b>Class N</b>			
Actual	\$1,000.00	\$1,077.50	\$1.44
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.41	\$1.40

\* 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 (181), 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.

## BOARD APPROVAL OF THE EXISTING ADVISORY AND SUB-ADVISORY AGREEMENTS

The Board of Trustees of the Trust (the “Board”), including the Independent Trustees, considers matters bearing on each Fund’s advisory and sub-advisory agreements (collectively, the “Agreements”) at most of its meetings throughout the year. Each year, usually in the spring, the Contract Review Committee of the Board meets to review the Agreements to determine whether to recommend that the full Board approve the continuation of the Agreements, typically for an additional one-year period. This meeting typically includes all the Independent Trustees, including the Trustees who do not serve on the Contract Review Committee. After the Contract Review Committee has made its recommendation, the full Board, including the Independent Trustees, determines whether to approve the continuation of the Agreements at its June Board Meeting.

In connection with these meetings, the Trustees receive materials that the Funds’ investment adviser and sub-advisers (collectively, the “Advisers”), believe to be reasonably necessary for the Trustees to evaluate the Agreements. These materials generally include, among other items, (i) information on the investment performance of the Funds and the performance of peer groups of funds and the Funds’ performance benchmarks, (ii) information on the Funds’ advisory and sub-advisory fees and other expenses, including information comparing the Funds’ advisory and sub-advisory fees to the fees charged to institutional accounts with similar strategies managed by the Advisers, if any, and to those of peer groups of funds and information about any applicable expense limitations and/or fee “breakpoints,” (iii) sales and redemption data in respect of the Funds, (iv) information about the profitability of the Agreements to the Advisers and (v) information obtained through the completion by the Advisers of a questionnaire distributed on behalf of the Trustees. The Board, including the Independent Trustees, also considers other matters such as (i) each Fund’s investment objective and strategies and the size, education and experience of each Adviser’s investment staff and its use of technology, external research and trading cost measurement tools, (ii) arrangements in respect of the distribution of the Funds’ shares and the related costs, (iii) the allocation of the Funds’ brokerage, if any, including, if applicable, allocations to brokers affiliated with the Advisers and the use of “soft” commission dollars to pay Fund expenses and to pay for research and other similar services, (iv) each Adviser’s policies and procedures relating to, among other things, compliance, trading and best execution, proxy voting, liquidity and valuation, (v) information about amounts invested by the Funds’ portfolio managers in the Funds or in similar accounts that they manage and (vi) the general economic outlook with particular emphasis on the mutual fund industry. Throughout the process, the Trustees are afforded the opportunity to ask questions of and request additional materials from the Advisers and the Independent Trustees meet separately with independent legal counsel outside the presence of Adviser personnel.

In addition to the materials requested by the Trustees in connection with their annual consideration of the continuation of the Agreements, the Trustees receive materials in advance of each regular quarterly meeting of the Board that provide detailed information about the Funds’ investment performance and the fees charged to the Funds for advisory and other services. The information received by the Trustees generally includes, among other things, an internal performance rating for each Fund based on agreed-upon criteria, total return information for various periods, and performance rankings provided by a third-party data provider for various periods comparing a Fund against similarly categorized funds. The portfolio management team for each Fund or other representatives of the Advisers make periodic presentations to the Contract Review Committee and/or the full Board, and Funds identified as presenting possible performance concerns may be subject to more frequent Board presentations and reviews. In addition, the Trustees are periodically provided with detailed statistical information about each Fund’s portfolio. The Trustees also receive periodic updates between meetings, both at the Board and at the Committee level.

The Board most recently approved the continuation of the Agreements for a one-year period at its meeting held in June 2023. In considering whether to approve the continuation of the Agreements, the Board, including the Independent Trustees, did not identify any single factor as determinative. Individual Trustees may have evaluated the information presented differently from one another, giving different weights to various factors. Matters considered by the Trustees, including the Independent Trustees, in connection with their approval of the Agreements included, but were not limited to, the factors listed below.

*The nature, extent and quality of the services provided to the Funds under the Agreements.* The Trustees considered the nature, extent and quality of the services provided by the Advisers and their affiliates to the Funds and the resources dedicated to the Funds by the Advisers and the Advisers’ affiliates. The Trustees also considered their experience with other funds advised or sub-advised by the Advisers as well as the affiliation between the Advisers and Natixis Investment Managers, LLC, whose affiliates provide investment advisory services to other funds in the Natixis family of funds.

The Trustees considered not only the advisory and sub-advisory services provided by the Advisers to the Funds, but also the benefits to the Funds from the monitoring and oversight services provided by Natixis Advisors, LLC (“Natixis Advisors”), including with respect to the oversight of each Fund’s “glidepath” and the oversight of its sustainability criteria. They also considered the administrative and shareholder services provided by Natixis Advisors and its affiliates to the Funds. They also took into consideration increases in the services provided resulting from new regulatory requirements, such as recent rules relating to the fair valuation of investments and the use of derivatives, as well as from monitoring proposed rules, such as those relating to privacy and cybersecurity, environmental, social and governance-specific disclosures, and vendor oversight.

The Trustees also considered the benefits to shareholders of investing in a mutual fund that is part of a family of funds that offers shareholders the right to exchange shares of one type of fund for shares of another type of fund, and provides a variety of fund and shareholder services.

After reviewing these and related factors, the Trustees concluded, within the context of their overall conclusions regarding each of the Agreements, that the nature, extent and quality of services provided supported the renewal of the Agreements.

*Investment performance of the Funds and the Advisers.* As noted above, the Trustees received information about the performance of the Funds over various time periods, including information that compared the performance of the Funds to the performance of peer groups and categories of funds and the Funds' performance benchmarks. The Board noted that while it found the data provided by the independent third-party data provider useful, it recognized its limitations, including, in particular, that notable differences may exist between the Funds and the performance comparisons (for example, with respect to investment strategies) and that the results of the performance comparisons may vary depending on (i) the end dates for the performance periods that were selected and (ii) the selection of the performance comparisons. In addition, the Trustees reviewed data prepared by an independent third-party rating organization that analyzed the performance of the Funds using a variety of performance metrics, including metrics that measured the performance of the Funds on a risk adjusted basis.

The Board noted that, through December 31, 2022, each Fund's one-, three-, and five-year performance, as applicable, stated as percentile rankings within categories selected by the independent third-party data provider, was as follows (where the best performance would be in the first percentile of its category):

	One-Year	Three-Year	Five-Year
Natixis Sustainable Future 2015 Fund	84%	45%	12%
Natixis Sustainable Future 2020 Fund	77%	16%	9%
Natixis Sustainable Future 2025 Fund	77%	35%	9%
Natixis Sustainable Future 2030 Fund	53%	15%	6%
Natixis Sustainable Future 2035 Fund	49%	13%	6%
Natixis Sustainable Future 2040 Fund	53%	34%	6%
Natixis Sustainable Future 2045 Fund	45%	35%	14%
Natixis Sustainable Future 2050 Fund	70%	39%	14%
Natixis Sustainable Future 2055 Fund	67%	66%	16%
Natixis Sustainable Future 2060 Fund	53%	28%	10%
Natixis Sustainable Future 2065 Fund	58%	N/A	N/A

In the case of each Fund that had performance that lagged that of a relevant category median as determined by the independent third-party data provider for certain periods, the Board concluded that other factors relevant to performance supported renewal of the Agreements. These factors included one or more of the following: (1) that the underperformance was attributable, to a significant extent, to investment decisions (such as security selection or sector allocation) by the Advisers and the sub-advisers of the Fund's underlying segments that were reasonable and consistent with the investment objective and policies of the Fund and the Fund's underlying segments, respectively; (2) that the Fund is relatively new and therefore has a limited performance history; and (3) that the Fund's longer-term (three- and/or five-year) performance has been stronger relative to its category. The Board also considered information about the Funds' more recent performance, including how performance over various periods had been impacted by various factors such as market and economic events.

The Trustees also considered the Advisers' performance and reputation generally, the performance of the fund family generally, and the historical responsiveness of the Advisers to Trustee concerns about performance and the willingness of the Advisers to take steps intended to improve performance.

After reviewing these and related factors, the Trustees concluded, within the context of their overall conclusions regarding each of the Agreements, that the performance of the Funds and the Advisers and/or other relevant factors supported the renewal of the Agreements.

*The costs of the services to be provided and profits to be realized by the Advisers and their affiliates from their respective relationships with each Fund.* The Trustees considered the fees charged to the Funds for advisory, sub-advisory and administrative services, as well as the total expense levels of the Funds. This information included comparisons (provided both by management and also by an independent third-party) of the Funds' advisory and sub-advisory fees and total expense levels to those of their peer groups and information about the advisory fees charged by the Advisers to comparable accounts (such as institutional separate accounts), as well as information about differences in such fees and the reasons for any such differences. In considering the fees charged to comparable accounts, the Trustees



considered, among other things, management's representations about the differences between managing mutual funds as compared to other types of accounts, including the additional resources required to effectively manage mutual fund assets, the greater regulatory costs associated with the management of such assets, and the entrepreneurial, regulatory and other risks associated with sponsoring and managing mutual funds. In evaluating each Fund's advisory and sub-advisory fees, the Trustees also took into account the demands, complexity, and quality of the investment management of each Fund and the need for the Advisers to offer competitive compensation and the potential need to expend additional resources to the extent the Funds grow in size. The Trustees considered that over the past several years, management had demonstrated its intention to have competitive fee levels by making recommendations regarding reductions in advisory fee rates, implementation of advisory fee breakpoints and the institution of advisory fee waivers and expense limitations for various funds in the fund family. They noted that each Fund has an expense limitation in place, and they considered the amounts waived or reimbursed by Natixis Advisors for each Fund under their respective expense limitation agreements. The Trustees also noted that each Fund had a total advisory fee rate that was at or below the median of its peer group of funds. The Board also considered that the fee and expense information reflected information as of a certain date and that historical asset levels may differ from current asset levels, particularly in a period of market volatility.

The Trustees also considered the compensation directly or indirectly received by the Advisers and their affiliates from their relationships with the Funds. The Trustees reviewed information provided by management as to the profitability of the Advisers' and their affiliates' relationships with the Funds, and information about how expenses are determined and allocated for purposes of profitability calculations. They also reviewed information provided by management about the effect of distribution costs and changes in asset levels on Adviser profitability, including information regarding resources spent on distribution activities. When reviewing profitability, the Trustees also considered information about court cases in which adviser compensation or profitability were issues, the performance of the Funds, the expense levels of the Funds, whether the Advisers had implemented breakpoints and/or expense limitations with respect to such Funds and the overall profit margin of Natixis Investment Managers, LLC compared to that of certain other investment managers for which such data was available. The Board also noted the competitive nature of the global asset management industry.

After reviewing these and related factors, the Trustees concluded, within the context of their overall conclusions regarding each of the Agreements, that the advisory and sub-advisory fees and expenses charged to each Fund were fair and reasonable, and that the costs of these services generally and the related profitability of the Advisers and their affiliates in respect of their relationship with the Funds supported the renewal of the Agreements.

*Economies of Scale.* The Trustees considered the existence of any economies of scale in the provision of services by the Advisers and whether those economies are shared with the Funds through breakpoints in their investment advisory fees or other means, such as expense limitations. The Trustees also considered management's explanation of the factors that are taken into account with respect to the implementation of breakpoints in investment advisory fees or expense limitations, which reduced the total expenses borne by shareholders. With respect to economies of scale, the Trustees noted that each of the Funds was subject to an expense limitation. In considering these issues, the Trustees also took note of the costs of the services provided (both on an absolute and on a relative basis) and the profitability to the Advisers and their affiliates of their relationships with the Funds, as discussed above. They also considered that because of their relatively small size, the Funds did not have significant economies of scale.

After reviewing these and related factors, the Trustees concluded, within the context of their overall conclusions regarding each of the Agreements, that the extent to which economies of scale were shared with the Funds supported the renewal of the Agreements.

The Trustees also considered other factors, which included but were not limited to the following:

- The effect of various factors and recent market and economic events, such as recent market volatility, geopolitical instability, aggressive domestic and foreign central bank policies, and lingering effects of the Covid-19 crisis, as applicable, on the performance, asset levels and expense ratios of each Fund.
- Whether each Fund has operated in accordance with its investment objective and the Fund's record of compliance with its investment restrictions, and the compliance programs of the Funds and the Advisers. They also considered the compliance-related resources the Advisers and their affiliates were providing to the Funds.
- So-called "fallout benefits" to the Advisers, such as the engagement of affiliates of the Advisers to provide distribution, administrative and brokerage services to the Funds, and the benefits of research made available to the Advisers by reason of brokerage commissions (if any) generated by the Funds' securities transactions. The Trustees also considered the benefits to the parent company of Natixis Advisors from the ability to offer target date funds with a sustainable investment theme. The Trustees considered the possible conflicts of interest associated with these fallout and other benefits, and the reporting, disclosure and other processes in place to disclose and monitor such possible conflicts of interest.
- The Trustees' review and discussion of the Funds' advisory arrangements in prior years, and management's record of responding to Trustee concerns raised during the year and in prior years.



- The benefit to the Advisers and Natixis Advisors of being able to offer a suite of target date funds with environmental, social and governance-related investment strategies.

Based on their evaluation of all factors that they deemed to be material, including those factors described above, and assisted by the advice of independent counsel, the Trustees, including the Independent Trustees, concluded that each of the existing Agreements should be continued through June 30, 2024.

# LIQUIDITY RISK MANAGEMENT PROGRAM

**Annual Report for the Period Commencing on January 1, 2022 and ending December 31, 2022** (including updates through July 31, 2023)

Effective December 1, 2018 (December 15, 2021 for Natixis Sustainable Future 2065 Fund), the Funds adopted a liquidity risk management program (the “Program”) pursuant to the requirements of Rule 22e-4 under the Investment Company Act of 1940, as amended (the “Rule”). The Rule requires registered open-end funds, including mutual funds and exchange-traded funds, to establish liquidity risk management programs in order to effectively manage fund liquidity and mitigate the risk that a fund could not meet redemption requests without significantly diluting the interests of remaining investors.

The Rule requires the Funds to assess, manage and review their liquidity risk considering applicable factors during normal and foreseeable stressed conditions. In fulfilling this requirement, each Fund assesses and reviews (where applicable and amongst other matters) its investment strategy, portfolio holdings, possible investment concentrations, use of derivatives, short-term and long-term cash flow projections, use of cash and cash equivalents, as well as borrowing arrangements and other funding sources. Each Program has established a Program Administrator (“Administrator”) which is the adviser or sub-adviser to the Funds.

In accordance with the Program, each of the Funds’ portfolio investments is classified into one of four liquidity categories based on a determination of a reasonable expectation for how long it would take to convert the investment to cash (or sell or dispose of the investment) without significantly changing its market value.

Each Fund is prohibited from acquiring an investment if, after the acquisition, its holdings of illiquid assets will exceed 15% of its net assets. If a Fund does not hold a majority of highly liquid investments in its portfolio, then the Fund is required to establish a highly liquid investment minimum (“HLIM”). None of the Funds has established an HLIM.

During the period from January 1, 2022 to December 31, 2022, there were no material changes to the Programs and no material events that impacted the operation of the Funds’ Programs. During the period, the Funds held sufficient liquid assets to meet redemptions on a timely basis and did not have any illiquid security violations.

During the period January 1, 2023 through July 31, 2023, the Funds held sufficient liquid assets to meet redemptions on a timely basis and did not have any illiquid security violations.

## *Annual Program Assessment and Conclusion*

In the opinion of the Program Administrators, the Program of each Fund approved by the Funds’ Board is operating effectively. The Program Administrators have also monitored, assessed and managed each Fund’s liquidity risk regularly throughout the period.

Pursuant to the Rule’s requirements, the Board has received and reviewed a written report prepared by each Fund’s Program Administrator that addressed the operation of the Programs, assessed their adequacy and effectiveness and described any material changes made to the Programs.

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisix Sustainable Future 2015 Fund

Shares	Description	Value (t)
<b>Common Stocks — 26.4% of Net Assets</b>		
<b>Aerospace &amp; Defense — 0.5%</b>		
33	AAR Corp.(a)	\$ 1,973
85	Boeing Co.(a)	20,302
7	L3Harris Technologies, Inc.	1,327
5	Lockheed Martin Corp.	2,232
14	Moog, Inc., Class A	1,476
23	RTX Corp.	2,022
		<u>29,332</u>
<b>Air Freight &amp; Logistics — 0.2%</b>		
48	Expeditors International of Washington, Inc.	6,110
4	FedEx Corp.	1,080
27	GXO Logistics, Inc.(a)	1,811
14	United Parcel Service, Inc., Class B	2,620
		<u>11,621</u>
<b>Automobile Components — 0.4%</b>		
6	Aptiv PLC(a)	657
120	BorgWarner, Inc.	5,580
97	Dana, Inc.	1,841
76	Magna International, Inc.	4,889
82	Mobileye Global, Inc., Class A(a)	3,131
25	Phinia, Inc.(a)	709
13	Visteon Corp.(a)	2,003
		<u>18,810</u>
<b>Automobiles — 0.6%</b>		
284	General Motors Co.	10,897
76	Tesla, Inc.(a)	20,325
14	Thor Industries, Inc.	1,617
		<u>32,839</u>
<b>Banks — 1.4%</b>		
55	Ameris Bancorp	2,401
333	Bank of America Corp.	10,656
162	Citigroup, Inc.	7,721
23	Citizens Financial Group, Inc.	742
41	East West Bancorp, Inc.	2,550
4	First Citizens BancShares, Inc., Class A	5,725
103	First Financial Bancorp	2,378
278	FNB Corp.	3,555
169	Fulton Financial Corp.	2,417
56	International Bancshares Corp.	2,780
54	JPMorgan Chase & Co.	8,530
21	PNC Financial Services Group, Inc.	2,875
26	Regions Financial Corp.	530
222	Truist Financial Corp.	7,375
87	Trustmark Corp.	2,285
30	U.S. Bancorp	1,190
54	Webster Financial Corp.	2,555
218	Wells Fargo & Co.	10,063
		<u>76,328</u>
<b>Beverages — 0.4%</b>		
10	Boston Beer Co., Inc., Class A(a)	3,714
36	Coca-Cola Co.	2,230
30	Keurig Dr Pepper, Inc.	1,020
245	Monster Beverage Corp.(a)	14,085
8	PepsiCo, Inc.	1,500
		<u>22,549</u>
<b>Biotechnology — 0.5%</b>		
12	AbbVie, Inc.	1,795
43	Alnylam Pharmaceuticals, Inc.(a)	8,402

Shares	Description	Value (t)
<b>Biotechnology — continued</b>		
3	Biogen, Inc.(a)	\$ 810
50	CRISPR Therapeutics AG(a)	2,866
16	Gilead Sciences, Inc.	1,218
28	Halozyne Therapeutics, Inc.(a)	1,203
12	Incyte Corp.(a)	765
16	Neurocrine Biosciences, Inc.(a)	1,630
11	Regeneron Pharmaceuticals, Inc.(a)	8,161
5	United Therapeutics Corp.(a)	1,214
2	Vertex Pharmaceuticals, Inc.(a)	705
		<u>28,769</u>
<b>Broadline Retail — 1.0%</b>		
40	Alibaba Group Holding Ltd., ADR(a)	4,087
321	Amazon.com, Inc.(a)	42,911
108	eBay, Inc.	4,807
59	Macy's, Inc.	979
		<u>52,784</u>
<b>Building Products — 0.5%</b>		
14	Builders FirstSource, Inc.(a)	2,022
10	Carlisle Cos., Inc.	2,772
15	Carrier Global Corp.	893
73	Fortune Brands Innovations, Inc.	5,188
8	Lennox International, Inc.	2,940
102	Masco Corp.	6,189
21	Owens Corning	2,940
18	Trex Co., Inc.(a)	1,245
		<u>24,189</u>
<b>Capital Markets — 1.6%</b>		
156	Bank of New York Mellon Corp.	7,076
2	BlackRock, Inc.	1,478
7	Cboe Global Markets, Inc.	978
142	Charles Schwab Corp.	9,386
12	CME Group, Inc.	2,388
12	FactSet Research Systems, Inc.	5,220
21	Goldman Sachs Group, Inc.	7,473
93	Intercontinental Exchange, Inc.	10,676
40	Janus Henderson Group PLC	1,174
171	KKR & Co., Inc.	10,154
11	Moody's Corp.	3,880
16	Morgan Stanley	1,465
10	MSCI, Inc.	5,481
5	Northern Trust Corp.	401
7	S&P Global, Inc.	2,762
74	SEI Investments Co.	4,661
101	State Street Corp.	7,316
5	T. Rowe Price Group, Inc.	616
9	Virtus Investment Partners, Inc.	1,852
		<u>84,437</u>
<b>Chemicals — 0.3%</b>		
3	Air Products & Chemicals, Inc.	916
31	Celanese Corp.	3,887
9	DuPont de Nemours, Inc.	699
5	Ecolab, Inc.	916
25	HB Fuller Co.	1,851
18	Innospec, Inc.	1,928
9	Linde PLC	3,516
32	Livent Corp.(a)	788
22	Minerals Technologies, Inc.	1,350

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

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Chemicals — continued</b>			<b>Electric Utilities — continued</b>	
3	Sherwin-Williams Co.	\$ 829	26	FirstEnergy Corp.	\$ 1,024
11	Stepan Co.	1,054	17	IDACORP, Inc.	1,748
		17,734			9,184
	<b>Commercial Services &amp; Supplies — 0.1%</b>			<b>Electrical Equipment — 0.2%</b>	
14	MSA Safety, Inc.	2,324	16	Eaton Corp. PLC	3,285
4	Waste Management, Inc.	655	21	Emerson Electric Co.	1,918
		2,979	9	Hubbell, Inc.	2,808
	<b>Communications Equipment — 0.2%</b>		14	Regal Rexnord Corp.	2,187
32	Ciena Corp.(a)	1,350	3	Rockwell Automation, Inc.	1,009
68	Cisco Systems, Inc.	3,539			11,207
11	F5, Inc.(a)	1,741		<b>Electronic Equipment, Instruments &amp; Components — 0.4%</b>	
15	Lumentum Holdings, Inc.(a)	785	19	Advanced Energy Industries, Inc.	2,378
3	Motorola Solutions, Inc.	860	11	Amphenol Corp., Class A	971
		8,275	40	Avnet, Inc.	1,940
	<b>Construction &amp; Engineering — 0.1%</b>		30	Cognex Corp.	1,639
45	AECOM	3,915	9	Corning, Inc.	305
	<b>Construction Materials — 0.1%</b>		32	Jabil, Inc.	3,541
4	Martin Marietta Materials, Inc.	1,786	6	Keysight Technologies, Inc.(a)	967
11	Vulcan Materials Co.	2,425	103	Knowles Corp.(a)	1,882
		4,211	7	Littelfuse, Inc.	2,132
	<b>Consumer Finance — 0.5%</b>		34	TE Connectivity Ltd.	4,879
268	Ally Financial, Inc.	8,184	2	Teledyne Technologies, Inc.(a)	769
42	American Express Co.	7,093	2	Zebra Technologies Corp., Class A(a)	616
105	Capital One Financial Corp.	12,287			22,019
18	Synchrony Financial	622		<b>Energy Equipment &amp; Services — 0.1%</b>	
		28,186	55	ChampionX Corp.	1,958
	<b>Consumer Staples Distribution &amp; Retail — 0.4%</b>		112	NOV, Inc.	2,249
25	BJ's Wholesale Club Holdings, Inc.(a)	1,658	17	Schlumberger NV	992
5	Costco Wholesale Corp.	2,803			5,199
150	Kroger Co.	7,296		<b>Entertainment — 0.8%</b>	
42	Sprouts Farmers Market, Inc.(a)	1,649	36	Activision Blizzard, Inc.(a)	3,339
12	Target Corp.	1,638	10	Electronic Arts, Inc.	1,364
26	Walmart, Inc.	4,156	34	Netflix, Inc.(a)	14,925
		19,200	9	Take-Two Interactive Software, Inc.(a)	1,376
	<b>Containers &amp; Packaging — 0.1%</b>		164	Walt Disney Co.(a)	14,578
6	Ball Corp.	352	473	Warner Bros Discovery, Inc.(a)	6,182
41	Sonoco Products Co.	2,404			41,764
		2,756		<b>Financial Services — 0.9%</b>	
	<b>Distributors — 0.0%</b>		59	Block, Inc.(a)	4,751
6	Genuine Parts Co.	934	56	Fiserv, Inc.(a)	7,068
	<b>Diversified Consumer Services — 0.1%</b>		5	FleetCor Technologies, Inc.(a)	1,245
15	Grand Canyon Education, Inc.(a)	1,628	44	Global Payments, Inc.	4,851
31	Service Corp. International	2,066	4	Jack Henry & Associates, Inc.	670
		3,694	4	Mastercard, Inc., Class A	1,577
	<b>Diversified REITs — 0.0%</b>		191	MGIC Investment Corp.	3,197
97	American Assets Trust, Inc.	2,182	73	PayPal Holdings, Inc.(a)	5,535
	<b>Diversified Telecommunication Services — 0.2%</b>		72	Visa, Inc., Class A	17,117
200	AT&T, Inc.	2,904	40	Voya Financial, Inc.	2,970
24	Iridium Communications, Inc.	1,261	9	WEX, Inc.(a)	1,704
127	Verizon Communications, Inc.	4,328			50,685
		8,493		<b>Food Products — 0.3%</b>	
	<b>Electric Utilities — 0.2%</b>		21	Campbell Soup Co.	962
32	American Electric Power Co., Inc.	2,712	34	Conagra Brands, Inc.	1,115
39	Eversource Energy	2,821	25	Darling Ingredients, Inc.(a)	1,731
21	Exelon Corp.	879	17	General Mills, Inc.	1,271
			6	Hershey Co.	1,388
			34	Hormel Foods Corp.	1,390
			18	Ingredion, Inc.	2,003

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2015 Fund (continued) □

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Food Products — continued</b>			<b>Health Care Technology — 0.2%</b>		
7	J.M. Smucker Co.	\$ 1,055	182	Doximity, Inc., Class A(a)	\$ 6,503
24	Kellogg Co.	1,605	28	Veeva Systems, Inc., Class A(a)	5,718
22	Kraft Heinz Co.	796			12,221
16	McCormick & Co., Inc.	1,432		<b>Hotel &amp; Resort REITs — 0.0%</b>	
47	Mondelez International, Inc., Class A	3,484	27	Host Hotels & Resorts, Inc.	497
		18,232		<b>Hotels, Restaurants &amp; Leisure — 0.9%</b>	
<b>Gas Utilities — 0.1%</b>			62	Aramark	2,503
12	Atmos Energy Corp.	1,460	4	Booking Holdings, Inc.(a)	11,883
49	New Jersey Resources Corp.	2,190	1	Chipotle Mexican Grill, Inc.(a)	1,962
20	ONE Gas, Inc.	1,583	21	Hilton Worldwide Holdings, Inc.	3,265
		5,233	19	Marriott Vacations Worldwide Corp.	2,442
<b>Ground Transportation — 0.2%</b>			12	McDonald's Corp.	3,518
59	CSX Corp.	1,966	30	Norwegian Cruise Line Holdings Ltd.(a)	662
4	J.B. Hunt Transport Services, Inc.	816	85	Starbucks Corp.	8,634
9	Norfolk Southern Corp.	2,102	40	Travel & Leisure Co.	1,629
12	Ryder System, Inc.	1,226	7	Wingstop, Inc.	1,180
7	Saia, Inc.(a)	2,962	80	Yum China Holdings, Inc.	4,882
5	Union Pacific Corp.	1,160	33	Yum! Brands, Inc.	4,543
		10,232			47,103
<b>Health Care Equipment &amp; Supplies — 0.5%</b>				<b>Household Durables — 0.3%</b>	
19	Abbott Laboratories	2,115	8	DR Horton, Inc.	1,016
2	Align Technology, Inc.(a)	756	41	KB Home	2,213
26	Baxter International, Inc.	1,176	16	Meritage Homes Corp.	2,383
7	Becton Dickinson & Co.	1,950	63	PulteGroup, Inc.	5,317
2	Cooper Cos., Inc.	783	53	Taylor Morrison Home Corp.(a)	2,566
11	Edwards Lifesciences Corp.(a)	903			13,495
5	GE HealthCare Technologies, Inc.	390		<b>Household Products — 0.2%</b>	
18	Globus Medical, Inc., Class A(a)	1,085	21	Church & Dwight Co., Inc.	2,009
14	Haemonetics Corp.(a)	1,291	14	Colgate-Palmolive Co.	1,068
16	Intuitive Surgical, Inc.(a)	5,190	63	Energizer Holdings, Inc.	2,249
30	LeMaitre Vascular, Inc.	1,897	44	Procter & Gamble Co.	6,877
29	Medtronic PLC	2,545			12,203
7	Penumbra, Inc.(a)	2,123		<b>Independent Power &amp; Renewable Electricity Producers — 0.0%</b>	
6	Shockwave Medical, Inc.(a)	1,564	90	AES Corp.	1,947
4	Stryker Corp.	1,134		<b>Industrial Conglomerates — 0.2%</b>	
1	Teleflex, Inc.	251	7	3M Co.	780
		25,153	34	General Electric Co.	3,884
<b>Health Care Providers &amp; Services — 0.5%</b>			20	Honeywell International, Inc.	3,883
26	Acadia Healthcare Co., Inc.(a)	2,055			8,547
10	Cardinal Health, Inc.	915		<b>Industrial REITs — 0.0%</b>	
8	Centene Corp.(a)	545	13	Prologis, Inc.	1,622
4	Chemed Corp.	2,084		<b>Insurance — 0.7%</b>	
9	Cigna Group	2,656	5	Allstate Corp.	563
55	CVS Health Corp.	4,108	122	American International Group, Inc.	7,354
3	Elevance Health, Inc.	1,415	15	Arch Capital Group Ltd.(a)	1,165
17	Encompass Health Corp.	1,122	6	Assurant, Inc.	807
16	HCA Healthcare, Inc.	4,365	9	Chubb Ltd.	1,840
13	Henry Schein, Inc.(a)	1,024	30	First American Financial Corp.	1,901
1	Humana, Inc.	457	18	Hanover Insurance Group, Inc.	2,043
4	Laboratory Corp. of America Holdings	856	18	Hartford Financial Services Group, Inc.	1,294
2	McKesson Corp.	805	7	Marsh & McLennan Cos., Inc.	1,319
48	Select Medical Holdings Corp.	1,440	13	Prudential Financial, Inc.	1,254
23	Tenet Healthcare Corp.(a)	1,719	36	Reinsurance Group of America, Inc.	5,053
6	UnitedHealth Group, Inc.	3,038	25	Selective Insurance Group, Inc.	2,580
		28,604	14	Travelers Cos., Inc.	2,417
<b>Health Care REITs — 0.0%</b>			30	Willis Towers Watson PLC	6,340
116	Physicians Realty Trust	1,710			35,930

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Interactive Media &amp; Services — 1.6%</b>			<b>Metals &amp; Mining — continued</b>		
135	Alphabet, Inc., Class A(a)	\$ 17,917	28	Commercial Metals Co.	\$ 1,602
194	Alphabet, Inc., Class C(a)	25,823	11	Newmont Corp.	472
102	Meta Platforms, Inc., Class A(a)	32,497	8	Reliance Steel & Aluminum Co.	2,343
141	Pinterest, Inc., Class A(a)	4,088			7,199
48	Yelp, Inc.(a)	2,163	<b>Mortgage Real Estate Investment Trusts (REITs) — 0.0%</b>		
76	ZoomInfo Technologies, Inc.(a)	1,943	101	Invesco Mortgage Capital, Inc.	1,213
		84,431	80	KKR Real Estate Finance Trust, Inc.	997
<b>IT Services — 0.2%</b>					2,210
11	Accenture PLC, Class A	3,480	<b>Multi-Utilities — 0.1%</b>		
27	Cognizant Technology Solutions Corp., Class A	1,783	22	Consolidated Edison, Inc.	2,087
8	International Business Machines Corp.	1,153	8	DTE Energy Co.	914
79	Shopify, Inc., Class A(a)	5,339	4	WEC Energy Group, Inc.	360
2	VeriSign, Inc.(a)	422			3,361
		12,177	<b>Office REITs — 0.2%</b>		
<b>Leisure Products — 0.1%</b>			198	Brandywine Realty Trust	1,000
90	Mattel, Inc.(a)	1,917	100	Corporate Office Properties Trust	2,600
33	YETI Holdings, Inc.(a)	1,406	63	Douglas Emmett, Inc.	926
		3,323	84	Easterly Government Properties, Inc.	1,240
<b>Life Sciences Tools &amp; Services — 0.3%</b>			114	Highwoods Properties, Inc.	2,881
5	Agilent Technologies, Inc.	609	110	Kilroy Realty Corp.	3,927
14	Danaher Corp.	3,571			12,574
4	Fortrea Holdings, Inc.(a)	128	<b>Oil, Gas &amp; Consumable Fuels — 0.9%</b>		
33	Illumina, Inc.(a)	6,341	148	Antero Midstream Corp.	1,767
16	IQVIA Holdings, Inc.(a)	3,580	39	Antero Resources Corp.(a)	1,043
10	Repligen Corp.(a)	1,715	172	APA Corp.	6,964
3	Thermo Fisher Scientific, Inc.	1,646	15	Chevron Corp.	2,455
1	West Pharmaceutical Services, Inc.	368	97	CNX Resources Corp.(a)	1,979
		17,958	103	ConocoPhillips	12,125
<b>Machinery — 0.6%</b>			75	EOG Resources, Inc.	9,940
14	AGCO Corp.	1,863	31	Exxon Mobil Corp.	3,324
5	Caterpillar, Inc.	1,326	5	Hess Corp.	759
1	Cummins, Inc.	261	29	HF Sinclair Corp.	1,511
5	Deere & Co.	2,148	98	Kinder Morgan, Inc.	1,736
13	Dover Corp.	1,898	17	ONEOK, Inc.	1,140
16	Fortive Corp.	1,254	14	Phillips 66	1,562
49	Graco, Inc.	3,887	47	Range Resources Corp.	1,477
3	Illinois Tool Works, Inc.	790	180	Southwestern Energy Co.(a)	1,166
29	ITT, Inc.	2,888	7	Valero Energy Corp.	902
23	Oshkosh Corp.	2,118	34	Williams Cos., Inc.	1,171
12	PACCAR, Inc.	1,034			51,021
16	Parker-Hannifin Corp.	6,560	<b>Passenger Airlines — 0.1%</b>		
27	SPX Technologies, Inc.(a)	2,284	41	Alaska Air Group, Inc.(a)	1,994
30	Terex Corp.	1,759	53	Delta Air Lines, Inc.	2,452
25	Toro Co.	2,541	122	JetBlue Airways Corp.(a)	948
		32,611			5,394
<b>Media — 0.5%</b>			<b>Personal Care Products — 0.0%</b>		
1	Cable One, Inc.	724	3	Estee Lauder Cos., Inc., Class A	540
18	Charter Communications, Inc., Class A(a)	7,293	<b>Pharmaceuticals — 0.6%</b>		
192	Comcast Corp., Class A	8,690	29	Bristol-Myers Squibb Co.	1,804
60	Interpublic Group of Cos., Inc.	2,054	5	Eli Lilly & Co.	2,273
41	Liberty Broadband Corp., Class C(a)	3,654	13	Jazz Pharmaceuticals PLC(a)	1,695
33	New York Times Co., Class A	1,345	38	Johnson & Johnson	6,366
27	Omnicom Group, Inc.	2,285	29	Merck & Co., Inc.	3,093
34	Paramount Global, Class B	545	31	Novartis AG, ADR	3,252
		26,590	31	Novo Nordisk AS, ADR	4,994
<b>Metals &amp; Mining — 0.1%</b>			30	Perrigo Co. PLC	1,099
32	Alcoa Corp.	1,158	46	Pfizer, Inc.	1,659
92	Cleveland-Cliffs, Inc.(a)	1,624			

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

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Pharmaceuticals — continued</b>			<b>Software — continued</b>	
95	Roche Holding AG, ADR	\$ 3,676	3	ServiceNow, Inc.(a)	\$ 1,749
13	Zoetis, Inc.	2,445	11	SPS Commerce, Inc.(a)	1,984
		32,356	2	Synopsys, Inc.(a)	904
	<b>Professional Services — 0.2%</b>		2	Tyler Technologies, Inc.(a)	793
4	Automatic Data Processing, Inc.	989	46	Workday, Inc., Class A(a)	10,908
7	Ceridian HCM Holding, Inc.(a)	496			124,715
13	Concentrix Corp.	1,082		<b>Specialized REITs — 0.1%</b>	
18	Equifax, Inc.	3,673	4	American Tower Corp.	761
17	Exponent, Inc.	1,523	6	Crown Castle, Inc.	650
23	Korn Ferry	1,211	1	Equinix, Inc.	810
9	Leidos Holdings, Inc.	842	14	Extra Space Storage, Inc.	1,954
4	Paychex, Inc.	502	31	VICI Properties, Inc.	976
9	Paylocity Holding Corp.(a)	2,042	20	Weyerhaeuser Co.	681
		12,360			5,832
	<b>Real Estate Management &amp; Development — 0.2%</b>			<b>Specialty Retail — 0.3%</b>	
105	CBRE Group, Inc., Class A(a)	8,747	5	Asbury Automotive Group, Inc.(a)	1,128
12	Jones Lang LaSalle, Inc.(a)	1,999	11	Boot Barn Holdings, Inc.(a)	1,033
		10,746	10	Dick's Sporting Goods, Inc.	1,410
	<b>Residential REITs — 0.0%</b>		10	Five Below, Inc.(a)	2,084
6	AvalonBay Communities, Inc.	1,132	12	Home Depot, Inc.	4,006
9	Camden Property Trust	982	6	Lithia Motors, Inc.	1,863
		2,114	4	Ross Stores, Inc.	459
	<b>Retail REITs — 0.1%</b>		23	TJX Cos., Inc.	1,990
176	Brixmor Property Group, Inc.	4,002	13	Williams-Sonoma, Inc.	1,802
57	NNN REIT, Inc.	2,433			15,775
6	Simon Property Group, Inc.	748		<b>Technology Hardware, Storage &amp; Peripherals — 0.3%</b>	
		7,183	86	Apple, Inc.	16,895
	<b>Semiconductors &amp; Semiconductor Equipment — 1.3%</b>		38	Hewlett Packard Enterprise Co.	660
23	Advanced Micro Devices, Inc.(a)	2,631	23	HP, Inc.	755
14	Analog Devices, Inc.	2,793			18,310
5	Broadcom, Inc.	4,493		<b>Textiles, Apparel &amp; Luxury Goods — 0.2%</b>	
2	First Solar, Inc.(a)	415	12	Crocs, Inc.(a)	1,300
85	Intel Corp.	3,040	4	Deckers Outdoor Corp.(a)	2,175
25	Lattice Semiconductor Corp.(a)	2,274	27	NIKE, Inc., Class B	2,981
14	Micron Technology, Inc.	999	16	PVH Corp.	1,434
74	NVIDIA Corp.	34,580	307	Under Armour, Inc., Class A(a)	2,474
9	Qorvo, Inc.(a)	990	163	Under Armour, Inc., Class C(a)	1,210
51	QUALCOMM, Inc.	6,741			11,574
11	Silicon Laboratories, Inc.(a)	1,641		<b>Trading Companies &amp; Distributors — 0.1%</b>	
16	Synaptics, Inc.(a)	1,445	12	GATX Corp.	1,504
18	Texas Instruments, Inc.	3,240	7	Watsco, Inc.	2,648
10	Universal Display Corp.	1,459			4,152
18	Wolfspeed, Inc.(a)	1,186		<b>Water Utilities — 0.1%</b>	
		67,927	19	American States Water Co.	1,680
	<b>Software — 2.3%</b>		4	American Water Works Co., Inc.	590
8	Adobe, Inc.(a)	4,369	39	Essential Utilities, Inc.	1,649
7	ANSYS, Inc.(a)	2,395			3,919
50	Autodesk, Inc.(a)	10,599		Total Common Stocks	
4	Cadence Design Systems, Inc.(a)	936		(Identified Cost \$1,243,834)	1,423,356
35	Dynatrace, Inc.(a)	1,914			
5	Intuit, Inc.	2,559		<b>Principal Amount</b>	
16	Manhattan Associates, Inc.(a)	3,050		<b>Bonds and Notes — 20.6%</b>	
112	Microsoft Corp.	37,623		<b>Apartment REITs — 0.1%</b>	
181	Oracle Corp.	21,219	\$ 7,000	Essex Portfolio LP, 3.000%, 1/15/2030	6,004
2	Palo Alto Networks, Inc.(a)	500			
13	Qualys, Inc.(a)	1,804			
6	Roper Technologies, Inc.	2,958			
82	Salesforce, Inc.(a)	18,451			



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

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Automotive — 0.3%</b>			<b>Electric — continued</b>		
\$ 9,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	\$ 8,667	\$ 2,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	\$ 1,624
2,000	Lear Corp., 4.250%, 5/15/2029	1,888	11,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	10,486
7,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	6,000			63,089
		16,555	<b>Environmental — 0.1%</b>		
<b>Banking — 3.1%</b>			6,000	Republic Services, Inc., 1.450%, 2/15/2031	4,692
14,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	13,136	5,000	Waste Management, Inc., 2.950%, 6/01/2041	3,692
9,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	8,905			8,384
7,000	Bank of Nova Scotia, 3.400%, 2/11/2024	6,909	<b>Finance Companies — 0.2%</b>		
11,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	9,817	6,000	Ares Capital Corp., 3.250%, 7/15/2025	5,598
9,000	Citigroup, Inc., 4.600%, 3/09/2026	8,782	6,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	5,279
11,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	10,650			10,877
13,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	12,795	<b>Food &amp; Beverage — 0.7%</b>		
12,000	KeyCorp, MTN, 2.550%, 10/01/2029	9,661	11,000	Coca-Cola Co., 1.450%, 6/01/2027	9,831
4,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	3,673	13,000	General Mills, Inc., 4.000%, 4/17/2025	12,675
6,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	5,330	5,000	Mondelez International, Inc., 2.750%, 4/13/2030	4,367
5,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	4,773	15,000	PepsiCo, Inc., 2.750%, 3/19/2030	13,461
10,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	9,287			40,334
13,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	12,773	<b>Government Owned - No Guarantee — 0.5%</b>		
6,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	5,822	8,000	Equinor ASA, 3.625%, 4/06/2040	6,642
5,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	4,882	18,000	Federal National Mortgage Association, 6.625%, 11/15/2030	20,704
7,000	State Street Corp., 2.400%, 1/24/2030	6,010			27,346
7,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	5,726	<b>Health Care REITs — 0.1%</b>		
13,000	Truist Bank, 3.200%, 4/01/2024	12,774	5,000	Welltower OP LLC, 2.800%, 6/01/2031	4,141
14,000	Westpac Banking Corp., 2.350%, 2/19/2025	13,377	<b>Health Insurance — 0.3%</b>		
		165,082	9,000	Elevance Health, Inc., 4.101%, 3/01/2028	8,655
<b>Brokerage — 0.4%</b>			8,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	8,597
11,000	BlackRock, Inc., 2.400%, 4/30/2030	9,480			17,252
15,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	10,339	<b>Healthcare — 0.4%</b>		
		19,819	5,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	4,818
<b>Building Materials — 0.4%</b>			2,000	CVS Health Corp., 4.300%, 3/25/2028	1,937
7,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	6,233	6,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	5,762
14,000	Owens Corning, 3.950%, 8/15/2029	13,106	5,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	4,706
		19,339	5,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	4,379
<b>Chemicals — 0.0%</b>					21,602
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,815	<b>Integrated Energy — 0.4%</b>		
<b>Consumer Products — 0.1%</b>			14,000	Exxon Mobil Corp., 2.992%, 3/19/2025	13,512
4,000	Procter & Gamble Co., 3.000%, 3/25/2030	3,684	7,000	Shell International Finance BV, 6.375%, 12/15/2038	7,865
<b>Diversified Manufacturing — 0.3%</b>					21,377
12,000	Eaton Corp., 4.150%, 3/15/2033	11,362	<b>Life Insurance — 0.2%</b>		
7,000	Emerson Electric Co., 2.000%, 12/21/2028	6,090	3,000	Athene Holding Ltd., 6.150%, 4/03/2030	3,041
		17,452	7,000	Manulife Financial Corp., 3.703%, 3/16/2032	6,354
<b>Electric — 1.2%</b>					9,395
7,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	6,152	<b>Mortgage Related — 5.3%</b>		
13,000	Duke Energy Corp., 3.750%, 4/15/2024	12,833	13,032	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	10,553
15,000	Entergy Corp., 0.900%, 9/15/2025	13,585	32,330	Federal Home Loan Mortgage Corp., 2.500%, with various maturities in 2052(c)	27,243
7,000	Exelon Corp., 4.050%, 4/15/2030	6,544	30,050	Federal Home Loan Mortgage Corp., 3.000%, with various maturities in 2052(c)	26,294
11,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	9,140	27,689	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(c)	25,085
3,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	2,725	47,183	Federal National Mortgage Association, 2.000%, with various maturities in 2051(c)	38,270



Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2015 Fund (continued) □

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Mortgage Related — continued</b>			<b>Treasuries — 2.9%</b>		
\$ 62,356	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2052(c)	\$ 52,729	\$ 20,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	\$ 10,903
49,397	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(c)	43,578	14,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	10,563
24,577	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	22,388	12,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	8,994
14,146	Federal National Mortgage Association, 4.000%, with various maturities from 2050 to 2052(c)	13,223	29,700	U.S. Treasury Bonds, 2.875%, 11/15/2046	23,848
1,952	Federal National Mortgage Association, 4.500%, with various maturities in 2049(c)	1,899	30,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	24,743
13,145	Government National Mortgage Association, 3.000%, 6/20/2052	11,691	17,100	U.S. Treasury Bonds, 3.000%, 2/15/2048	14,025
14,880	Government National Mortgage Association, 5.500%, 4/20/2053	14,791	21,100	U.S. Treasury Bonds, 3.000%, 2/15/2049	17,351
		287,744	50,000	U.S. Treasury Notes, 0.375%, 11/30/2025	45,240
<b>Natural Gas — 0.2%</b>					155,667
13,000	NiSource, Inc., 0.950%, 8/15/2025	11,910	<b>Utility Other — 0.1%</b>		
<b>Office REITs — 0.4%</b>			4,000	Essential Utilities, Inc., 4.276%, 5/01/2049	3,208
10,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	9,579	<b>Wireless — 0.2%</b>		
5,000	Boston Properties LP, 2.750%, 10/01/2026	4,510	10,000	Vodafone Group PLC, 6.150%, 2/27/2037	10,409
11,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	8,135	<b>Wirelines — 0.2%</b>		
		22,224	4,000	AT&T, Inc., 3.650%, 6/01/2051	2,827
<b>Other REITs — 0.1%</b>			10,000	Verizon Communications, Inc., 3 mo. USD LIBOR + 1.100%, 6.421%, 5/15/2025(d)	10,078
6,000	Prologis LP, 1.250%, 10/15/2030	4,652		Total Bonds and Notes (Identified Cost \$1,235,538)	1,109,558
<b>Pharmaceuticals — 0.5%</b>			<b>Shares</b>		
14,000	AbbVie, Inc., 3.600%, 5/14/2025	13,563	<b>Exchange-Traded Funds — 3.4%</b>		
5,000	Biogen, Inc., 2.250%, 5/01/2030	4,131	2,414	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$165,870)	180,471
5,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	4,660	<b>Mutual Funds — 4.8%</b>		
4,000	Merck & Co., Inc., 1.450%, 6/24/2030	3,246	6,045	WCM Focused Emerging Markets Fund, Institutional Class	80,572
3,000	Viatis, Inc., 3.850%, 6/22/2040	2,133	7,863	WCM Focused International Growth Fund, Institutional Class	177,789
		27,733		Total Mutual Funds (Identified Cost \$274,686)	258,361
<b>Property &amp; Casualty Insurance — 0.0%</b>			<b>Affiliated Mutual Funds — 42.5%</b>		
3,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	2,634	91,701	Loomis Sayles Inflation Protected Securities Fund, Class N	883,080
<b>Railroads — 0.2%</b>			60,060	Loomis Sayles Limited Term Government and Agency Fund, Class N	640,836
10,000	CSX Corp., 2.600%, 11/01/2026	9,278	70,912	Mirova Global Green Bond Fund, Class N	586,444
<b>Restaurants — 0.2%</b>			14,915	Mirova International Sustainable Equity Fund, Class N	178,981
10,000	Starbucks Corp., 2.250%, 3/12/2030	8,463		Total Affiliated Mutual Funds (Identified Cost \$2,565,227)	2,289,341
<b>Retail REITs — 0.1%</b>					
3,000	Realty Income Corp., 3.400%, 1/15/2028	2,779			
5,000	Spirit Realty LP, 2.700%, 2/15/2032	3,846			
		6,625			
<b>Retailers — 0.4%</b>					
5,000	Amazon.com, Inc., 3.875%, 8/22/2037	4,532			
15,000	TJX Cos., Inc., 1.150%, 5/15/2028	12,888			
3,000	Walmart, Inc., 4.100%, 4/15/2033	2,897			
		20,317			
<b>Technology — 1.0%</b>					
9,000	Apple, Inc., 2.500%, 2/09/2025	8,667			
4,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	3,634			
6,000	Intel Corp., 2.450%, 11/15/2029	5,259			
11,000	International Business Machines Corp., 4.000%, 6/20/2042	9,290			
6,000	NVIDIA Corp., 2.850%, 4/01/2030	5,424			
11,000	Oracle Corp., 2.950%, 5/15/2025	10,537			
12,000	QUALCOMM, Inc., 1.650%, 5/20/2032	9,431			
		52,242			

Portfolio of Investments – as of July 31, 2023 (Unaudited)  
Natisis Sustainable Future 2015 Fund (continued)

Principal Amount	Description	Value (t)
<b>Short-Term Investments — 3.1%</b>		
\$160,600	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/2023 at 2.500% to be repurchased at \$160,611 on 8/01/2023 collateralized by \$158,000 U.S. Treasury Bond, 4.375% due 5/15/2041 valued at \$164,285 including accrued interest (Note 2 of Notes to Financial Statements)	\$ 160,600
5,000	U.S. Treasury Bills, 5.151%, 8/08/2023(e)	4,995
	Total Short-Term Investments (Identified Cost \$165,595)	165,595
	Total Investments — 100.8% (Identified Cost \$5,650,750)	5,426,682
	Other assets less liabilities — (0.8)%	(44,044)
	Net Assets — 100.0%	<u>\$5,382,638</u>

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

(a) Non-income producing security.

(b) 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 July 31, 2023, the value of Rule 144A holdings amounted to \$7,307 or 0.1% of net assets.

(c) 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.

- (d) Variable rate security. Rate as of July 31, 2023 is disclosed.  
(e) Interest rate represents discount rate at time of purchase; not a coupon rate.

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 July 31, 2023 (Unaudited)

Fixed Income	59.8%
Equity	37.9
Short-Term Investments	3.1
Total Investments	100.8
Other assets less liabilities	(0.8)
Net Assets	<u>100.0%</u>

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natixis Sustainable Future 2020 Fund

Shares	Description	Value (t)
<b>Common Stocks — 33.5% of Net Assets</b>		
<b>Aerospace &amp; Defense — 0.7%</b>		
31	AAR Corp.(a)	\$ 1,854
83	Boeing Co.(a)	19,825
7	L3Harris Technologies, Inc.	1,326
5	Lockheed Martin Corp.	2,232
12	Moog, Inc., Class A	1,265
21	RTX Corp.	1,846
		<u>28,348</u>
<b>Air Freight &amp; Logistics — 0.3%</b>		
45	Expeditors International of Washington, Inc.	5,728
4	FedEx Corp.	1,080
33	GXO Logistics, Inc.(a)	2,213
14	United Parcel Service, Inc., Class B	2,620
		<u>11,641</u>
<b>Automobile Components — 0.4%</b>		
7	Aptiv PLC(a)	766
116	BorgWarner, Inc.	5,394
90	Dana, Inc.	1,708
73	Magna International, Inc.	4,696
78	Mobileye Global, Inc., Class A(a)	2,978
23	Phinia, Inc.(a)	653
12	Visteon Corp.(a)	1,849
		<u>18,044</u>
<b>Automobiles — 0.8%</b>		
272	General Motors Co.	10,437
73	Tesla, Inc.(a)	19,522
12	Thor Industries, Inc.	1,386
		<u>31,345</u>
<b>Banks — 1.8%</b>		
55	Ameris Bancorp	2,401
312	Bank of America Corp.	9,984
157	Citigroup, Inc.	7,483
20	Citizens Financial Group, Inc.	645
38	East West Bancorp, Inc.	2,364
4	First Citizens BancShares, Inc., Class A	5,725
96	First Financial Bancorp	2,217
283	FNB Corp.	3,619
161	Fulton Financial Corp.	2,302
56	International Bancshares Corp.	2,780
49	JPMorgan Chase & Co.	7,740
16	PNC Financial Services Group, Inc.	2,190
27	Regions Financial Corp.	550
203	Truist Financial Corp.	6,744
82	Trustmark Corp.	2,153
29	U.S. Bancorp	1,151
50	Webster Financial Corp.	2,366
213	Wells Fargo & Co.	9,832
		<u>72,246</u>
<b>Beverages — 0.5%</b>		
10	Boston Beer Co., Inc., Class A(a)	3,715
35	Coca-Cola Co.	2,168
33	Keurig Dr Pepper, Inc.	1,122
235	Monster Beverage Corp.(a)	13,510
7	PepsiCo, Inc.	1,312
		<u>21,827</u>
<b>Biotechnology — 0.7%</b>		
11	AbbVie, Inc.	1,645
41	Alnylam Pharmaceuticals, Inc.(a)	8,012

Shares	Description	Value (t)
<b>Biotechnology — continued</b>		
2	Biogen, Inc.(a)	\$ 540
47	CRISPR Therapeutics AG(a)	2,695
15	Gilead Sciences, Inc.	1,142
26	Halozyne Therapeutics, Inc.(a)	1,117
13	Incyte Corp.(a)	828
14	Neurocrine Biosciences, Inc.(a)	1,427
11	Regeneron Pharmaceuticals, Inc.(a)	8,161
5	United Therapeutics Corp.(a)	1,214
1	Vertex Pharmaceuticals, Inc.(a)	352
		<u>27,133</u>
<b>Broadline Retail — 1.3%</b>		
38	Alibaba Group Holding Ltd., ADR(a)	3,882
308	Amazon.com, Inc.(a)	41,174
106	eBay, Inc.	4,718
60	Macy's, Inc.	995
		<u>50,769</u>
<b>Building Products — 0.6%</b>		
17	Builders FirstSource, Inc.(a)	2,455
9	Carlisle Cos., Inc.	2,495
18	Carrier Global Corp.	1,072
70	Fortune Brands Innovations, Inc.	4,975
6	Lennox International, Inc.	2,205
97	Masco Corp.	5,886
19	Owens Corning	2,660
17	Trex Co., Inc.(a)	1,175
		<u>22,923</u>
<b>Capital Markets — 2.0%</b>		
144	Bank of New York Mellon Corp.	6,532
2	BlackRock, Inc.	1,478
7	Cboe Global Markets, Inc.	978
133	Charles Schwab Corp.	8,791
10	CME Group, Inc.	1,990
11	FactSet Research Systems, Inc.	4,785
21	Goldman Sachs Group, Inc.	7,473
92	Intercontinental Exchange, Inc.	10,562
44	Janus Henderson Group PLC	1,291
165	KKR & Co., Inc.	9,798
11	Moody's Corp.	3,880
16	Morgan Stanley	1,465
9	MSCI, Inc.	4,933
5	Northern Trust Corp.	401
7	S&P Global, Inc.	2,761
71	SEI Investments Co.	4,472
96	State Street Corp.	6,954
5	T. Rowe Price Group, Inc.	616
8	Virtus Investment Partners, Inc.	1,646
		<u>80,806</u>
<b>Chemicals — 0.4%</b>		
2	Air Products & Chemicals, Inc.	611
30	Celanese Corp.	3,762
8	DuPont de Nemours, Inc.	621
5	Ecolab, Inc.	916
24	HB Fuller Co.	1,777
17	Innospec, Inc.	1,821
7	Linde PLC	2,735
31	Livent Corp.(a)	763
20	Minerals Technologies, Inc.	1,227

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

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Chemicals — continued</b>			<b>Electric Utilities — continued</b>	
3	Sherwin-Williams Co.	\$ 829	26	FirstEnergy Corp.	\$ 1,024
11	Stepan Co.	1,054	16	IDACORP, Inc.	1,645
		16,116			8,996
	<b>Commercial Services &amp; Supplies — 0.1%</b>			<b>Electrical Equipment — 0.3%</b>	
12	MSA Safety, Inc.	1,992	15	Eaton Corp. PLC	3,080
5	Waste Management, Inc.	819	23	Emerson Electric Co.	2,101
		2,811	9	Hubbell, Inc.	2,808
	<b>Communications Equipment — 0.2%</b>		13	Regal Rexnord Corp.	2,030
29	Ciena Corp.(a)	1,224	3	Rockwell Automation, Inc.	1,009
65	Cisco Systems, Inc.	3,382			11,028
10	F5, Inc.(a)	1,582		<b>Electronic Equipment, Instruments &amp; Components — 0.5%</b>	
16	Lumentum Holdings, Inc.(a)	838	18	Advanced Energy Industries, Inc.	2,253
3	Motorola Solutions, Inc.	860	11	Amphenol Corp., Class A	972
		7,886	48	Avnet, Inc.	2,328
	<b>Construction &amp; Engineering — 0.1%</b>		31	Cognex Corp.	1,693
46	AECOM	4,002	11	Corning, Inc.	373
	<b>Construction Materials — 0.1%</b>		31	Jabil, Inc.	3,431
4	Martin Marietta Materials, Inc.	1,786	5	Keysight Technologies, Inc.(a)	805
10	Vulcan Materials Co.	2,205	120	Knowles Corp.(a)	2,192
		3,991	6	Littelfuse, Inc.	1,828
	<b>Consumer Finance — 0.7%</b>		34	TE Connectivity Ltd.	4,879
258	Ally Financial, Inc.	7,879	2	Teledyne Technologies, Inc.(a)	769
41	American Express Co.	6,924	2	Zebra Technologies Corp., Class A(a)	616
102	Capital One Financial Corp.	11,936			22,139
18	Synchrony Financial	622		<b>Energy Equipment &amp; Services — 0.1%</b>	
		27,361	54	ChampionX Corp.	1,922
	<b>Consumer Staples Distribution &amp; Retail — 0.4%</b>		105	NOV, Inc.	2,108
24	BJ's Wholesale Club Holdings, Inc.(a)	1,592	16	Schlumberger NV	934
5	Costco Wholesale Corp.	2,803			4,964
139	Kroger Co.	6,761		<b>Entertainment — 1.0%</b>	
41	Sprouts Farmers Market, Inc.(a)	1,609	32	Activision Blizzard, Inc.(a)	2,968
11	Target Corp.	1,501	9	Electronic Arts, Inc.	1,227
23	Walmart, Inc.	3,677	33	Netflix, Inc.(a)	14,486
		17,943	8	Take-Two Interactive Software, Inc.(a)	1,223
	<b>Containers &amp; Packaging — 0.1%</b>		157	Walt Disney Co.(a)	13,956
7	Ball Corp.	411	438	Warner Bros Discovery, Inc.(a)	5,725
40	Sonoco Products Co.	2,345			39,585
		2,756		<b>Financial Services — 1.2%</b>	
	<b>Distributors — 0.0%</b>		55	Block, Inc.(a)	4,429
6	Genuine Parts Co.	934	54	Fiserv, Inc.(a)	6,815
	<b>Diversified Consumer Services — 0.1%</b>		4	FleetCor Technologies, Inc.(a)	996
15	Grand Canyon Education, Inc.(a)	1,628	42	Global Payments, Inc.	4,631
30	Service Corp. International	2,000	4	Jack Henry & Associates, Inc.	670
		3,628	3	Mastercard, Inc., Class A	1,183
	<b>Diversified REITs — 0.1%</b>		195	MGIC Investment Corp.	3,264
99	American Assets Trust, Inc.	2,228	69	PayPal Holdings, Inc.(a)	5,232
	<b>Diversified Telecommunication Services — 0.2%</b>		69	Visa, Inc., Class A	16,403
195	AT&T, Inc.	2,831	43	Voya Financial, Inc.	3,193
22	Iridium Communications, Inc.	1,156	8	WEX, Inc.(a)	1,515
120	Verizon Communications, Inc.	4,090			48,331
		8,077		<b>Food Products — 0.4%</b>	
	<b>Electric Utilities — 0.2%</b>		23	Campbell Soup Co.	1,054
31	American Electric Power Co., Inc.	2,627	37	Conagra Brands, Inc.	1,214
39	Eversource Energy	2,821	21	Darling Ingredients, Inc.(a)	1,454
21	Exelon Corp.	879	19	General Mills, Inc.	1,420
			5	Hershey Co.	1,157
			38	Hormel Foods Corp.	1,553
			16	Ingredion, Inc.	1,780

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2020 Fund (continued) □

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Food Products — continued</b>			<b>Health Care Technology — 0.3%</b>		
7	J.M. Smucker Co.	\$ 1,055	175	Doximity, Inc., Class A(a)	\$ 6,253
23	Kellogg Co.	1,538	27	Veeva Systems, Inc., Class A(a)	5,514
25	Kraft Heinz Co.	905			11,767
15	McCormick & Co., Inc.	1,342			
42	Mondelez International, Inc., Class A	3,113		<b>Hotel &amp; Resort REITs — 0.0%</b>	
		17,585	30	Host Hotels & Resorts, Inc.	552
	<b>Gas Utilities — 0.1%</b>			<b>Hotels, Restaurants &amp; Leisure — 1.1%</b>	
13	Atmos Energy Corp.	1,583	61	Aramark	2,463
43	New Jersey Resources Corp.	1,922	4	Booking Holdings, Inc.(a)	11,883
17	ONE Gas, Inc.	1,345	20	Hilton Worldwide Holdings, Inc.	3,110
		4,850	18	Marriott Vacations Worldwide Corp.	2,313
	<b>Ground Transportation — 0.2%</b>		11	McDonald's Corp.	3,225
51	CSX Corp.	1,699	24	Norwegian Cruise Line Holdings Ltd.(a)	530
5	J.B. Hunt Transport Services, Inc.	1,020	81	Starbucks Corp.	8,227
9	Norfolk Southern Corp.	2,102	39	Travel & Leisure Co.	1,588
12	Ryder System, Inc.	1,226	6	Wingstop, Inc.	1,011
6	Saia, Inc.(a)	2,539	77	Yum China Holdings, Inc.	4,699
5	Union Pacific Corp.	1,160	31	Yum! Brands, Inc.	4,268
		9,746			43,317
	<b>Health Care Equipment &amp; Supplies — 0.6%</b>			<b>Household Durables — 0.3%</b>	
19	Abbott Laboratories	2,115	8	DR Horton, Inc.	1,016
2	Align Technology, Inc.(a)	756	39	KB Home	2,105
21	Baxter International, Inc.	950	15	Meritage Homes Corp.	2,234
6	Becton Dickinson & Co.	1,672	62	PulteGroup, Inc.	5,232
2	Cooper Cos., Inc.	782	49	Taylor Morrison Home Corp.(a)	2,373
10	Edwards Lifesciences Corp.(a)	821			12,960
4	GE HealthCare Technologies, Inc.	312		<b>Household Products — 0.3%</b>	
16	Globus Medical, Inc., Class A(a)	964	19	Church & Dwight Co., Inc.	1,818
12	Haemonetics Corp.(a)	1,107	9	Colgate-Palmolive Co.	686
16	Intuitive Surgical, Inc.(a)	5,190	58	Energizer Holdings, Inc.	2,070
30	LeMaitre Vascular, Inc.	1,897	39	Procter & Gamble Co.	6,096
31	Medtronic PLC	2,721			10,670
6	Penumbra, Inc.(a)	1,820		<b>Independent Power &amp; Renewable Electricity Producers — 0.0%</b>	
5	Shockwave Medical, Inc.(a)	1,303	68	AES Corp.	1,471
3	Stryker Corp.	850		<b>Industrial Conglomerates — 0.2%</b>	
1	Teleflex, Inc.	251	6	3M Co.	669
		23,511	32	General Electric Co.	3,656
	<b>Health Care Providers &amp; Services — 0.7%</b>		17	Honeywell International, Inc.	3,300
25	Acadia Healthcare Co., Inc.(a)	1,976			7,625
11	Cardinal Health, Inc.	1,006		<b>Industrial REITs — 0.0%</b>	
8	Centene Corp.(a)	545	12	Prologis, Inc.	1,497
4	Chemed Corp.	2,084		<b>Insurance — 0.8%</b>	
7	Cigna Group	2,066	5	Allstate Corp.	563
54	CVS Health Corp.	4,033	114	American International Group, Inc.	6,872
2	Elevance Health, Inc.	943	16	Arch Capital Group Ltd.(a)	1,243
15	Encompass Health Corp.	991	6	Assurant, Inc.	807
15	HCA Healthcare, Inc.	4,092	7	Chubb Ltd.	1,431
14	Henry Schein, Inc.(a)	1,103	28	First American Financial Corp.	1,775
1	Humana, Inc.	457	17	Hanover Insurance Group, Inc.	1,929
3	Laboratory Corp. of America Holdings	642	20	Hartford Financial Services Group, Inc.	1,438
2	McKesson Corp.	805	7	Marsh & McLennan Cos., Inc.	1,319
41	Select Medical Holdings Corp.	1,230	13	Prudential Financial, Inc.	1,254
23	Tenet Healthcare Corp.(a)	1,719	34	Reinsurance Group of America, Inc.	4,772
6	UnitedHealth Group, Inc.	3,038	23	Selective Insurance Group, Inc.	2,373
		26,730	13	Travelers Cos., Inc.	2,244
	<b>Health Care REITs — 0.0%</b>		29	Willis Towers Watson PLC	6,129
114	Physicians Realty Trust	1,680			34,149
				<b>Interactive Media &amp; Services — 2.0%</b>	
			129	Alphabet, Inc., Class A(a)	17,121

See accompanying notes to financial statements.

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Interactive Media &amp; Services — continued</b>			<b>Metals &amp; Mining — continued</b>		
185	Alphabet, Inc., Class C(a)	\$ 24,625	9	Newmont Corp.	\$ 386
99	Meta Platforms, Inc., Class A(a)	31,542	8	Reliance Steel & Aluminum Co.	2,343
139	Pinterest, Inc., Class A(a)	4,030			6,935
44	Yelp, Inc.(a)	1,982	<b>Mortgage Real Estate Investment Trusts (REITs) — 0.1%</b>		
76	ZoomInfo Technologies, Inc.(a)	1,943	130	Invesco Mortgage Capital, Inc.	1,561
		81,243	79	KKR Real Estate Finance Trust, Inc.	985
<b>IT Services — 0.3%</b>					2,546
8	Accenture PLC, Class A	2,531	<b>Multi-Utilities — 0.1%</b>		
28	Cognizant Technology Solutions Corp., Class A	1,849	19	Consolidated Edison, Inc.	1,803
8	International Business Machines Corp.	1,153	7	DTE Energy Co.	800
75	Shopify, Inc., Class A(a)	5,068	6	WEC Energy Group, Inc.	539
3	VeriSign, Inc.(a)	633			3,142
		11,234	<b>Office REITs — 0.3%</b>		
<b>Leisure Products — 0.1%</b>			203	Brandywine Realty Trust	1,025
83	Mattel, Inc.(a)	1,768	95	Corporate Office Properties Trust	2,470
29	YETI Holdings, Inc.(a)	1,235	69	Douglas Emmett, Inc.	1,014
		3,003	92	Easterly Government Properties, Inc.	1,358
<b>Life Sciences Tools &amp; Services — 0.4%</b>			107	Highwoods Properties, Inc.	2,704
6	Agilent Technologies, Inc.	731	107	Kilroy Realty Corp.	3,820
13	Danaher Corp.	3,316			12,391
3	Fortrea Holdings, Inc.(a)	96	<b>Oil, Gas &amp; Consumable Fuels — 1.2%</b>		
31	Illumina, Inc.(a)	5,957	131	Antero Midstream Corp.	1,564
16	IQVIA Holdings, Inc.(a)	3,580	34	Antero Resources Corp.(a)	910
8	Repligen Corp.(a)	1,372	164	APA Corp.	6,640
3	Thermo Fisher Scientific, Inc.	1,646	12	Chevron Corp.	1,964
1	West Pharmaceutical Services, Inc.	368	94	CNX Resources Corp.(a)	1,918
		17,066	94	ConocoPhillips	11,066
<b>Machinery — 0.8%</b>			72	EOG Resources, Inc.	9,542
13	AGCO Corp.	1,730	29	Exxon Mobil Corp.	3,110
4	Caterpillar, Inc.	1,061	6	Hess Corp.	910
1	Cummins, Inc.	261	26	HF Sinclair Corp.	1,354
6	Deere & Co.	2,578	110	Kinder Morgan, Inc.	1,948
10	Dover Corp.	1,460	19	ONEOK, Inc.	1,274
18	Fortive Corp.	1,410	15	Phillips 66	1,673
46	Graco, Inc.	3,649	48	Range Resources Corp.	1,509
3	Illinois Tool Works, Inc.	790	183	Southwestern Energy Co.(a)	1,186
28	ITT, Inc.	2,789	6	Valero Energy Corp.	773
21	Oshkosh Corp.	1,933	38	Williams Cos., Inc.	1,309
12	PACCAR, Inc.	1,034			48,650
15	Parker-Hannifin Corp.	6,150	<b>Passenger Airlines — 0.1%</b>		
31	SPX Technologies, Inc.(a)	2,623	39	Alaska Air Group, Inc.(a)	1,897
27	Terex Corp.	1,583	46	Delta Air Lines, Inc.	2,128
25	Toro Co.	2,541	134	JetBlue Airways Corp.(a)	1,041
		31,592			5,066
<b>Media — 0.6%</b>			<b>Personal Care Products — 0.0%</b>		
1	Cable One, Inc.	724	3	Estee Lauder Cos., Inc., Class A	540
17	Charter Communications, Inc., Class A(a)	6,888	<b>Pharmaceuticals — 0.7%</b>		
178	Comcast Corp., Class A	8,056	24	Bristol-Myers Squibb Co.	1,492
53	Interpublic Group of Cos., Inc.	1,814	4	Eli Lilly & Co.	1,818
40	Liberty Broadband Corp., Class C(a)	3,565	11	Jazz Pharmaceuticals PLC(a)	1,435
30	New York Times Co., Class A	1,223	34	Johnson & Johnson	5,696
25	Omnicom Group, Inc.	2,116	25	Merck & Co., Inc.	2,666
34	Paramount Global, Class B	545	29	Novartis AG, ADR	3,042
		24,931	29	Novo Nordisk AS, ADR	4,672
<b>Metals &amp; Mining — 0.2%</b>			26	Perrigo Co. PLC	953
30	Alcoa Corp.	1,086	47	Pfizer, Inc.	1,695
86	Cleveland-Cliffs, Inc.(a)	1,518			
28	Commercial Metals Co.	1,602			



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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Pharmaceuticals — continued</b>			<b>Software — continued</b>		
88	Roche Holding AG, ADR	\$ 3,406	3	ServiceNow, Inc.(a)	\$ 1,749
13	Zoetis, Inc.	2,445	11	SPS Commerce, Inc.(a)	1,984
		29,320	2	Synopsys, Inc.(a)	904
<b>Professional Services — 0.3%</b>			2	Tyler Technologies, Inc.(a)	793
4	Automatic Data Processing, Inc.	989	45	Workday, Inc., Class A(a)	10,671
7	Ceridian HCM Holding, Inc.(a)	496			119,164
11	Concentrix Corp.	916	<b>Specialized REITs — 0.1%</b>		
18	Equifax, Inc.	3,673	3	American Tower Corp.	571
16	Exponent, Inc.	1,433	6	Crown Castle, Inc.	650
22	Korn Ferry	1,159	1	Equinix, Inc.	810
10	Leidos Holdings, Inc.	935	14	Extra Space Storage, Inc.	1,954
5	Paychex, Inc.	627	32	VICI Properties, Inc.	1,007
9	Paylocity Holding Corp.(a)	2,042	18	Weyerhaeuser Co.	613
		12,270			5,605
<b>Real Estate Management &amp; Development — 0.2%</b>			<b>Specialty Retail — 0.4%</b>		
101	CBRE Group, Inc., Class A(a)	8,414	6	Asbury Automotive Group, Inc.(a)	1,354
10	Jones Lang LaSalle, Inc.(a)	1,666	11	Boot Barn Holdings, Inc.(a)	1,033
		10,080	11	Dick's Sporting Goods, Inc.	1,551
<b>Residential REITs — 0.1%</b>			10	Five Below, Inc.(a)	2,083
7	AvalonBay Communities, Inc.	1,321	9	Home Depot, Inc.	3,004
11	Camden Property Trust	1,200	6	Lithia Motors, Inc.	1,863
		2,521	4	Ross Stores, Inc.	459
<b>Retail REITs — 0.2%</b>			24	TJX Cos., Inc.	2,077
157	Brixmor Property Group, Inc.	3,570	11	Williams-Sonoma, Inc.	1,525
56	NNN REIT, Inc.	2,390			14,949
6	Simon Property Group, Inc.	748	<b>Technology Hardware, Storage &amp; Peripherals — 0.4%</b>		
		6,708	80	Apple, Inc.	15,716
<b>Semiconductors &amp; Semiconductor Equipment — 1.6%</b>			39	Hewlett Packard Enterprise Co.	678
22	Advanced Micro Devices, Inc.(a)	2,517	22	HP, Inc.	722
14	Analog Devices, Inc.	2,793			17,116
4	Broadcom, Inc.	3,595	<b>Textiles, Apparel &amp; Luxury Goods — 0.3%</b>		
3	First Solar, Inc.(a)	622	10	Crocs, Inc.(a)	1,083
86	Intel Corp.	3,076	4	Deckers Outdoor Corp.(a)	2,175
23	Lattice Semiconductor Corp.(a)	2,092	26	NIKE, Inc., Class B	2,870
15	Micron Technology, Inc.	1,071	15	PVH Corp.	1,345
72	NVIDIA Corp.	33,645	289	Under Armour, Inc., Class A(a)	2,329
10	Qorvo, Inc.(a)	1,100	145	Under Armour, Inc., Class C(a)	1,076
51	QUALCOMM, Inc.	6,741			10,878
9	Silicon Laboratories, Inc.(a)	1,342	<b>Trading Companies &amp; Distributors — 0.1%</b>		
15	Synaptics, Inc.(a)	1,355	11	GATX Corp.	1,379
16	Texas Instruments, Inc.	2,880	8	Watsco, Inc.	3,025
10	Universal Display Corp.	1,459			4,404
16	Wolfspeed, Inc.(a)	1,054	<b>Water Utilities — 0.1%</b>		
		65,342	16	American States Water Co.	1,415
<b>Software — 2.9%</b>			4	American Water Works Co., Inc.	590
7	Adobe, Inc.(a)	3,823	36	Essential Utilities, Inc.	1,522
6	ANSYS, Inc.(a)	2,053			3,527
48	Autodesk, Inc.(a)	10,175	<b>Total Common Stocks</b>		
5	Cadence Design Systems, Inc.(a)	1,170	<b>(Identified Cost \$1,237,921)</b>		
33	Dynatrace, Inc.(a)	1,805			1,356,191
4	Intuit, Inc.	2,047	<b>Principal Amount</b>		
15	Manhattan Associates, Inc.(a)	2,859	<b>Bonds and Notes — 19.2%</b>		
105	Microsoft Corp.	35,272	<b>Apartment REITs — 0.1%</b>		
174	Oracle Corp.	20,398	\$ 5,000	Essex Portfolio LP, 3.000%, 1/15/2030	4,288
3	Palo Alto Networks, Inc.(a)	750			
11	Qualys, Inc.(a)	1,527			
6	Roper Technologies, Inc.	2,958			
81	Salesforce, Inc.(a)	18,226			

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2020 Fund (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Automotive — 0.4%</b>			<b>Electric — continued</b>		
\$ □ 7,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	\$ 6,741	\$ 4,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	\$ 3,247
3,000	Lear Corp., 4.250%, 5/15/2029	2,832	7,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	6,673
6,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	5,143			47,951
		14,716	<b>Environmental — 0.2%</b>		
<b>Banking — 2.9%</b>			6,000	Republic Services, Inc., 1.450%, 2/15/2031	4,691
8,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	7,506	2,000	Waste Management, Inc., 2.950%, 6/01/2041	1,477
6,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	5,937			6,168
4,000	Bank of Nova Scotia, 3.400%, 2/11/2024	3,948	<b>Finance Companies — 0.2%</b>		
9,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	8,032	4,000	Ares Capital Corp., 3.250%, 7/15/2025	3,732
7,000	Citigroup, Inc., 4.600%, 3/09/2026	6,830	5,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	4,399
6,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	5,809			8,131
7,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	6,890	<b>Food &amp; Beverage — 0.6%</b>		
9,000	KeyCorp, MTN, 2.550%, 10/01/2029	7,246	9,000	Coca-Cola Co., 1.450%, 6/01/2027	8,044
5,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	4,591	7,000	General Mills, Inc., 4.000%, 4/17/2025	6,825
5,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	4,442	3,000	Mondelez International, Inc., 2.750%, 4/13/2030	2,620
4,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	3,818	8,000	PepsiCo, Inc., 2.750%, 3/19/2030	7,179
8,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	7,430			24,668
10,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	9,825	<b>Government Owned - No Guarantee — 0.5%</b>		
4,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	3,881	6,000	Equinor ASA, 3.625%, 4/06/2040	4,982
4,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	3,906	13,000	Federal National Mortgage Association, 6.625%, 11/15/2030	14,953
6,000	State Street Corp., 2.400%, 1/24/2030	5,151			19,935
6,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	4,908	<b>Health Care REITs — 0.1%</b>		
8,000	Truist Bank, 3.200%, 4/01/2024	7,861	5,000	Welltower OP LLC, 2.800%, 6/01/2031	4,141
8,000	Westpac Banking Corp., 2.350%, 2/19/2025	7,644	<b>Health Insurance — 0.4%</b>		
		115,655	7,000	Elevance Health, Inc., 4.101%, 3/01/2028	6,732
<b>Brokerage — 0.3%</b>			7,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	7,522
8,000	BlackRock, Inc., 2.400%, 4/30/2030	6,895			14,254
8,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	5,514	<b>Healthcare — 0.5%</b>		
		12,409	4,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	3,855
<b>Building Materials — 0.3%</b>			2,000	CVS Health Corp., 4.300%, 3/25/2028	1,937
6,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	5,342	4,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	3,841
8,000	Owens Corning, 3.950%, 8/15/2029	7,489	5,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	4,706
		12,831	5,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	4,379
<b>Chemicals — 0.0%</b>					18,718
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,815	<b>Integrated Energy — 0.3%</b>		
<b>Consumer Products — 0.0%</b>			8,000	Exxon Mobil Corp., 2.992%, 3/19/2025	7,721
2,000	Procter & Gamble Co., 3.000%, 3/25/2030 □	1,842	5,000	Shell International Finance BV, 6.375%, 12/15/2038	5,618
<b>Diversified Manufacturing — 0.3%</b>					13,339
9,000	Eaton Corp., 4.150%, 3/15/2033	8,522	<b>Life Insurance — 0.2%</b>		
5,000	Emerson Electric Co., 2.000%, 12/21/2028	4,350	2,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,027
		12,872	7,000	Manulife Financial Corp., 3.703%, 3/16/2032	6,354
<b>Electric — 1.2%</b>					8,381
5,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	4,394	<b>Mortgage Related — 5.0%</b>		
7,000	Duke Energy Corp., 3.750%, 4/15/2024	6,910	4,654	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	3,769
14,000	Entergy Corp., 0.900%, 9/15/2025	12,680	32,555	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(c)	27,445
5,000	Exelon Corp., 4.050%, 4/15/2030	4,675	22,362	Federal Home Loan Mortgage Corp., 3.000%, with various maturities from 2049 to 2052(c)	19,575
8,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	6,647	17,075	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(c)	15,469
3,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	2,725	942	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	880
			39,830	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2051(c)	32,315



Portfolio of Investments – as of July 31, 2023 (Unaudited) □

Natixis Sustainable Future 2020 Fund (continued) □

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Mortgage Related — continued</b>			<b>Treasuries — 2.0%</b>		
\$ 29,516	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2051(c)	\$ 24,997	\$ 13,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	\$ 7,087
36,069	Federal National Mortgage Association, 3.000%, with various maturities from 2035 to 2052(c)	31,796	9,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	6,790
20,351	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	18,521	9,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	6,745
10,704	Federal National Mortgage Association, 4.000%, with various maturities from 2050 to 2052(c)	10,004	17,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	13,651
1,291	Federal National Mortgage Association, 4.500%, with various maturities in 2049(c)	1,257	15,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	12,372
9,389	Government National Mortgage Association, 3.000%, 6/20/2052	8,350	8,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	6,561
7,936	Government National Mortgage Association, 5.500%, 4/20/2053	7,888	13,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	10,690
		202,266	18,000	U.S. Treasury Notes, 0.375%, 11/30/2025	16,287
					80,183
<b>Natural Gas — 0.2%</b>			<b>Utility Other — 0.1%</b>		
9,000	NiSource, Inc., 0.950%, 8/15/2025	8,245	7,000	Essential Utilities, Inc., 4.276%, 5/01/2049	5,614
<b>Office REITs — 0.5%</b>			<b>Wireless — 0.3%</b>		
8,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	7,663	11,000	Vodafone Group PLC, 6.150%, 2/27/2037	11,450
5,000	Boston Properties LP, 2.750%, 10/01/2026	4,510	<b>Wirelines — 0.2%</b>		
9,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	6,656	3,000	AT&T, Inc., 3.650%, 6/01/2051	2,120
		18,829	7,000	Verizon Communications, Inc., 3 mo. USD LIBOR + 1.100%, 6.421%, 5/15/2025(d)	7,055
<b>Other REITs — 0.1%</b>					9,175
5,000	Prologis LP, 1.250%, 10/15/2030	3,877	Total Bonds and Notes (Identified Cost \$870,475)		
<b>Pharmaceuticals — 0.4%</b>					779,207
7,000	AbbVie, Inc., 3.600%, 5/14/2025	6,782	<b>Shares</b>		
3,000	Biogen, Inc., 2.250%, 5/01/2030	2,478	<b>Exchange-Traded Funds — 4.1%</b>		
5,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	4,660	2,222	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$156,291)	166,117
3,000	Merck & Co., Inc., 1.450%, 6/24/2030	2,435	<b>Mutual Funds — 5.5%</b>		
2,000	Viatis, Inc., 3.850%, 6/22/2040	1,422	4,477	WCM Focused Emerging Markets Fund, Institutional Class	59,683
		17,777	7,239	WCM Focused International Growth Fund, Institutional Class	163,668
<b>Property &amp; Casualty Insurance — 0.0%</b>				Total Mutual Funds (Identified Cost \$236,131)	223,351
2,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	1,756	<b>Affiliated Mutual Funds — 35.7%</b>		
<b>Railroads — 0.2%</b>			50,211	Loomis Sayles Inflation Protected Securities Fund, Class N	483,532
9,000	CSX Corp., 2.600%, 11/01/2026	8,350	37,856	Loomis Sayles Limited Term Government and Agency Fund, Class N	403,923
<b>Restaurants — 0.2%</b>			47,970	Mirova Global Green Bond Fund, Class N	396,708
9,000	Starbucks Corp., 2.250%, 3/12/2030	7,617	13,712	Mirova International Sustainable Equity Fund, Class N	164,545
<b>Retail REITs — 0.1%</b>				Total Affiliated Mutual Funds (Identified Cost \$1,589,081)	1,448,708
3,000	Realty Income Corp., 3.400%, 1/15/2028	2,778			
3,000	Spirit Realty LP, 2.700%, 2/15/2032	2,308			
		5,086			
<b>Retailers — 0.3%</b>					
3,000	Amazon.com, Inc., 3.875%, 8/22/2037	2,719			
9,000	TJX Cos., Inc., 1.150%, 5/15/2028	7,733			
2,000	Walmart, Inc., 4.100%, 4/15/2033	1,932			
		12,384			
<b>Technology — 1.1%</b>					
6,000	Apple, Inc., 2.500%, 2/09/2025	5,778			
4,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	3,634			
5,000	Intel Corp., 2.450%, 11/15/2029	4,382			
9,000	International Business Machines Corp., 4.000%, 6/20/2042	7,601			
5,000	NVIDIA Corp., 2.850%, 4/01/2030	4,520			
12,000	Oracle Corp., 2.950%, 5/15/2025	11,495			
9,000	QUALCOMM, Inc., 1.650%, 5/20/2032	7,074			
		44,484			

Portfolio of Investments – as of July 31, 2023 (Unaudited)  
Natisis Sustainable Future 2020 Fund (continued)

Principal Amount	Description	Value (t)
<b>Short-Term Investments — 3.1%</b>		
\$119,145	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/2023 at 2.500% to be repurchased at \$119,153 on 8/01/2023 collateralized by \$117,300 U.S. Treasury Bond, 4.375% due 5/15/2041 valued at \$121,966 including accrued interest (Note 2 of Notes to Financial Statements)	\$ 119,145
7,000	U.S. Treasury Bills, 5.151%, 8/08/2023(e)	6,993
	Total Short-Term Investments (Identified Cost \$126,138)	126,138
	Total Investments — 101.1% (Identified Cost \$4,216,037)	4,099,712
	Other assets less liabilities — (1.1)%	(45,942)
	Net Assets — 100.0%	<u>\$4,053,770</u>

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

(a) Non-income producing security.

(b) 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 July 31, 2023, the value of Rule 144A holdings amounted to \$8,225 or 0.2% of net assets.

(c) 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.

- (d) Variable rate security. Rate as of July 31, 2023 is disclosed.  
(e) Interest rate represents discount rate at time of purchase; not a coupon rate.

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 July 31, 2023 (Unaudited)

Fixed Income	50.9%
Equity	47.1
Short-Term Investments	3.1
Total Investments	101.1
Other assets less liabilities	(1.1)
Net Assets	<u>100.0%</u>

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natixis Sustainable Future 2025 Fund

Shares	Description	Value (t)
<b>Common Stocks — 35.7% of Net Assets</b>		
<b>Aerospace &amp; Defense — 0.8%</b>		
77	AAR Corp.(a)	\$ 4,605
193	Boeing Co.(a)	46,098
17	L3Harris Technologies, Inc.	3,221
15	Lockheed Martin Corp.	6,696
31	Moog, Inc., Class A	3,269
50	RTX Corp.	4,396
		<u>68,285</u>
<b>Air Freight &amp; Logistics — 0.3%</b>		
105	Expeditors International of Washington, Inc.	13,367
11	FedEx Corp.	2,969
61	GXO Logistics, Inc.(a)	4,091
32	United Parcel Service, Inc., Class B	5,988
		<u>26,415</u>
<b>Automobile Components — 0.5%</b>		
15	Aptiv PLC(a)	1,642
269	BorgWarner, Inc.	12,509
211	Dana, Inc.	4,005
171	Magna International, Inc.	11,000
179	Mobileye Global, Inc., Class A(a)	6,834
55	Phinia, Inc.(a)	1,560
28	Visteon Corp.(a)	4,315
		<u>41,865</u>
<b>Automobiles — 0.8%</b>		
624	General Motors Co.	23,943
171	Tesla, Inc.(a)	45,731
29	Thor Industries, Inc.	3,349
		<u>73,023</u>
<b>Banks — 1.9%</b>		
128	Ameris Bancorp	5,587
748	Bank of America Corp.	23,936
366	Citigroup, Inc.	17,444
52	Citizens Financial Group, Inc.	1,678
92	East West Bancorp, Inc.	5,723
8	First Citizens BancShares, Inc., Class A	11,450
232	First Financial Bancorp	5,357
598	FNB Corp.	7,648
385	Fulton Financial Corp.	5,506
130	International Bancshares Corp.	6,453
120	JPMorgan Chase & Co.	18,955
45	PNC Financial Services Group, Inc.	6,160
58	Regions Financial Corp.	1,181
493	Truist Financial Corp.	16,378
201	Trustmark Corp.	5,278
59	U.S. Bancorp	2,341
122	Webster Financial Corp.	5,773
487	Wells Fargo & Co.	22,480
		<u>169,328</u>
<b>Beverages — 0.6%</b>		
23	Boston Beer Co., Inc., Class A(a)	8,543
82	Coca-Cola Co.	5,078
71	Keurig Dr Pepper, Inc.	2,415
543	Monster Beverage Corp.(a)	31,217
15	PepsiCo, Inc.	2,812
		<u>50,065</u>
<b>Biotechnology — 0.7%</b>		
25	AbbVie, Inc.	3,740
96	Alnylam Pharmaceuticals, Inc.(a)	18,758

Shares	Description	Value (t)
<b>Biotechnology — continued</b>		
6	Biogen, Inc.(a)	\$ 1,621
108	CRISPR Therapeutics AG(a)	6,192
41	Gilead Sciences, Inc.	3,122
65	Halozyne Therapeutics, Inc.(a)	2,792
28	Incyte Corp.(a)	1,784
37	Neurocrine Biosciences, Inc.(a)	3,770
24	Regeneron Pharmaceuticals, Inc.(a)	17,806
11	United Therapeutics Corp.(a)	2,670
4	Vertex Pharmaceuticals, Inc.(a)	1,409
		<u>63,664</u>
<b>Broadline Retail — 1.3%</b>		
87	Alibaba Group Holding Ltd., ADR(a)	8,888
727	Amazon.com, Inc.(a)	97,185
247	eBay, Inc.	10,994
141	Macy's, Inc.	2,339
		<u>119,406</u>
<b>Building Products — 0.6%</b>		
34	Builders FirstSource, Inc.(a)	4,911
21	Carlisle Cos., Inc.	5,821
39	Carrier Global Corp.	2,322
164	Fortune Brands Innovations, Inc.	11,655
16	Lennox International, Inc.	5,879
228	Masco Corp.	13,835
48	Owens Corning	6,720
42	Trex Co., Inc.(a)	2,904
		<u>54,047</u>
<b>Capital Markets — 2.1%</b>		
351	Bank of New York Mellon Corp.	15,921
4	BlackRock, Inc.	2,955
14	Cboe Global Markets, Inc.	1,955
311	Charles Schwab Corp.	20,557
27	CME Group, Inc.	5,372
27	FactSet Research Systems, Inc.	11,746
48	Goldman Sachs Group, Inc.	17,082
212	Intercontinental Exchange, Inc.	24,338
108	Janus Henderson Group PLC	3,170
383	KKR & Co., Inc.	22,743
25	Moody's Corp.	8,819
38	Morgan Stanley	3,479
22	MSCI, Inc.	12,058
11	Northern Trust Corp.	881
18	S&P Global, Inc.	7,101
165	SEI Investments Co.	10,393
229	State Street Corp.	16,589
11	T. Rowe Price Group, Inc.	1,356
20	Virtus Investment Partners, Inc.	4,115
		<u>190,630</u>
<b>Chemicals — 0.4%</b>		
5	Air Products & Chemicals, Inc.	1,527
69	Celanese Corp.	8,652
17	DuPont de Nemours, Inc.	1,320
11	Ecolab, Inc.	2,014
57	HB Fuller Co.	4,220
40	Innospec, Inc.	4,285
19	Linde PLC	7,423
74	Livent Corp.(a)	1,822
48	Minerals Technologies, Inc.	2,945

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

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Chemicals — continued</b>			<b>Electric Utilities — continued</b>	
7	Sherwin-Williams Co.	\$ 1,935	55	FirstEnergy Corp.	\$ 2,166
29	Stepan Co.	2,779	39	IDACORP, Inc.	4,010
		38,922			20,943
	<b>Commercial Services &amp; Supplies — 0.1%</b>			<b>Electrical Equipment — 0.3%</b>	
29	MSA Safety, Inc.	4,814	40	Eaton Corp. PLC	8,213
11	Waste Management, Inc.	1,802	55	Emerson Electric Co.	5,024
		6,616	23	Hubbell, Inc.	7,176
	<b>Communications Equipment — 0.2%</b>		32	Regal Rexnord Corp.	4,998
69	Ciena Corp.(a)	2,912	8	Rockwell Automation, Inc.	2,690
153	Cisco Systems, Inc.	7,962			28,101
19	F5, Inc.(a)	3,007		<b>Electronic Equipment, Instruments &amp; Components — 0.6%</b>	
40	Lumentum Holdings, Inc.(a)	2,094	45	Advanced Energy Industries, Inc.	5,633
7	Motorola Solutions, Inc.	2,006	29	Amphenol Corp., Class A	2,561
		17,981	92	Avnet, Inc.	4,462
	<b>Construction &amp; Engineering — 0.1%</b>		76	Cognex Corp.	4,151
99	AECOM	8,613	22	Corning, Inc.	747
	<b>Construction Materials — 0.1%</b>		75	Jabil, Inc.	8,300
12	Martin Marietta Materials, Inc.	5,357	14	Keysight Technologies, Inc.(a)	2,255
26	Vulcan Materials Co.	5,733	234	Knowles Corp.(a)	4,275
		11,090	15	Littelfuse, Inc.	4,569
	<b>Consumer Finance — 0.7%</b>		82	TE Connectivity Ltd.	11,766
599	Ally Financial, Inc.	18,293	5	Teledyne Technologies, Inc.(a)	1,923
95	American Express Co.	16,044	5	Zebra Technologies Corp., Class A(a)	1,540
236	Capital One Financial Corp.	27,617			52,182
38	Synchrony Financial	1,312		<b>Energy Equipment &amp; Services — 0.1%</b>	
		63,266	124	ChampionX Corp.	4,414
	<b>Consumer Staples Distribution &amp; Retail — 0.5%</b>		267	NOV, Inc.	5,361
57	BJ's Wholesale Club Holdings, Inc.(a)	3,780	37	Schlumberger NV	2,159
11	Costco Wholesale Corp.	6,167			11,934
332	Kroger Co.	16,148		<b>Entertainment — 1.0%</b>	
95	Sprouts Farmers Market, Inc.(a)	3,729	83	Activision Blizzard, Inc.(a)	7,699
26	Target Corp.	3,548	26	Electronic Arts, Inc.	3,545
60	Walmart, Inc.	9,592	76	Netflix, Inc.(a)	33,362
		42,964	21	Take-Two Interactive Software, Inc.(a)	3,212
	<b>Containers &amp; Packaging — 0.1%</b>		365	Walt Disney Co.(a)	32,445
12	Ball Corp.	704	1,061	Warner Bros Discovery, Inc.(a)	13,867
93	Sonoco Products Co.	5,454			94,130
		6,158		<b>Financial Services — 1.3%</b>	
	<b>Distributors — 0.0%</b>		128	Block, Inc.(a)	10,308
15	Genuine Parts Co.	2,336	126	Fiserv, Inc.(a)	15,902
	<b>Diversified Consumer Services — 0.1%</b>		11	FleetCor Technologies, Inc.(a)	2,738
34	Grand Canyon Education, Inc.(a)	3,691	99	Global Payments, Inc.	10,915
71	Service Corp. International	4,732	9	Jack Henry & Associates, Inc.	1,508
		8,423	9	Mastercard, Inc., Class A	3,549
	<b>Diversified REITs — 0.1%</b>		449	MGIC Investment Corp.	7,516
228	American Assets Trust, Inc.	5,130	161	PayPal Holdings, Inc.(a)	12,207
	<b>Diversified Telecommunication Services — 0.2%</b>		162	Visa, Inc., Class A	38,512
440	AT&T, Inc.	6,389	89	Voya Financial, Inc.	6,609
56	Iridium Communications, Inc.	2,943	20	WEX, Inc.(a)	3,787
294	Verizon Communications, Inc.	10,019			113,551
		19,351		<b>Food Products — 0.5%</b>	
	<b>Electric Utilities — 0.2%</b>		46	Campbell Soup Co.	2,108
74	American Electric Power Co., Inc.	6,271	87	Conagra Brands, Inc.	2,855
92	Eversource Energy	6,654	53	Darling Ingredients, Inc.(a)	3,670
44	Exelon Corp.	1,842	38	General Mills, Inc.	2,840
			13	Hershey Co.	3,007
			88	Hormel Foods Corp.	3,597
			39	Ingredion, Inc.	4,339

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2025 Fund (continued) □

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Food Products — continued</b>			<b>Health Care Technology — 0.3%</b>		
14	J.M. Smucker Co.	\$ 2,109	403	Doximity, Inc., Class A(a)	\$ 14,399
62	Kellogg Co.	4,147	61	Veeva Systems, Inc., Class A(a)	12,458
53	Kraft Heinz Co.	1,918			26,857
41	McCormick & Co., Inc.	3,669		<b>Hotel &amp; Resort REITs — 0.0%</b>	
99	Mondelez International, Inc., Class A	7,339	62	Host Hotels & Resorts, Inc.	1,141
		41,598		<b>Hotels, Restaurants &amp; Leisure — 1.1%</b>	
<b>Gas Utilities — 0.1%</b>			148	Aramark	5,975
31	Atmos Energy Corp.	3,773	8	Booking Holdings, Inc.(a)	23,766
108	New Jersey Resources Corp.	4,827	1	Chipotle Mexican Grill, Inc.(a)	1,962
44	ONE Gas, Inc.	3,482	47	Hilton Worldwide Holdings, Inc.	7,308
		12,082	43	Marriott Vacations Worldwide Corp.	5,526
<b>Ground Transportation — 0.3%</b>			28	McDonald's Corp.	8,210
143	CSX Corp.	4,765	70	Norwegian Cruise Line Holdings Ltd.(a)	1,545
10	J.B. Hunt Transport Services, Inc.	2,040	190	Starbucks Corp.	19,298
21	Norfolk Southern Corp.	4,905	95	Travel & Leisure Co.	3,869
28	Ryder System, Inc.	2,860	16	Wingstop, Inc.	2,697
14	Saia, Inc.(a)	5,924	178	Yum China Holdings, Inc.	10,862
13	Union Pacific Corp.	3,016	77	Yum! Brands, Inc.	10,601
		23,510			101,619
<b>Health Care Equipment &amp; Supplies — 0.7%</b>				<b>Household Durables — 0.3%</b>	
47	Abbott Laboratories	5,233	20	DR Horton, Inc.	2,541
5	Align Technology, Inc.(a)	1,889	94	KB Home	5,073
61	Baxter International, Inc.	2,759	37	Meritage Homes Corp.	5,511
18	Becton Dickinson & Co.	5,015	142	PulteGroup, Inc.	11,983
5	Cooper Cos., Inc.	1,956	121	Taylor Morrison Home Corp.(a)	5,859
22	Edwards Lifesciences Corp.(a)	1,806			30,967
10	GE HealthCare Technologies, Inc.	780		<b>Household Products — 0.3%</b>	
42	Globus Medical, Inc., Class A(a)	2,531	48	Church & Dwight Co., Inc.	4,592
32	Haemonetics Corp.(a)	2,952	23	Colgate-Palmolive Co.	1,754
35	Intuitive Surgical, Inc.(a)	11,354	140	Energizer Holdings, Inc.	4,998
71	LeMaitre Vascular, Inc.	4,489	97	Procter & Gamble Co.	15,161
73	Medtronic PLC	6,407			26,505
15	Penumbra, Inc.(a)	4,550		<b>Independent Power &amp; Renewable Electricity Producers — 0.0%</b>	
12	Shockwave Medical, Inc.(a)	3,127	174	AES Corp.	3,764
9	Stryker Corp.	2,551		<b>Industrial Conglomerates — 0.2%</b>	
5	Teleflex, Inc.	1,256	17	3M Co.	1,896
		58,655	81	General Electric Co.	9,253
<b>Health Care Providers &amp; Services — 0.7%</b>			45	Honeywell International, Inc.	8,736
59	Acadia Healthcare Co., Inc.(a)	4,663			19,885
26	Cardinal Health, Inc.	2,378		<b>Industrial REITs — 0.0%</b>	
17	Centene Corp.(a)	1,158	30	Prologis, Inc.	3,742
9	Chemed Corp.	4,690		<b>Insurance — 0.9%</b>	
17	Cigna Group	5,017	14	Allstate Corp.	1,577
120	CVS Health Corp.	8,963	275	American International Group, Inc.	16,577
5	Elevance Health, Inc.	2,358	40	Arch Capital Group Ltd.(a)	3,108
37	Encompass Health Corp.	2,443	12	Assurant, Inc.	1,614
35	HCA Healthcare, Inc.	9,548	20	Chubb Ltd.	4,088
30	Henry Schein, Inc.(a)	2,364	68	First American Financial Corp.	4,310
4	Humana, Inc.	1,827	41	Hanover Insurance Group, Inc.	4,653
10	Laboratory Corp. of America Holdings	2,139	48	Hartford Financial Services Group, Inc.	3,450
5	McKesson Corp.	2,012	19	Marsh & McLennan Cos., Inc.	3,580
102	Select Medical Holdings Corp.	3,061	35	Prudential Financial, Inc.	3,377
56	Tenet Healthcare Corp.(a)	4,185	82	Reinsurance Group of America, Inc.	11,509
14	UnitedHealth Group, Inc.	7,089	59	Selective Insurance Group, Inc.	6,088
		63,895	34	Travelers Cos., Inc.	5,869
<b>Health Care REITs — 0.0%</b>			69	Willis Towers Watson PLC	14,582
270	Physicians Realty Trust	3,980			84,382

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Interactive Media &amp; Services — 2.1%</b>			<b>Metals &amp; Mining — continued</b>		
298	Alphabet, Inc., Class A(a)	\$ 39,550	66	Commercial Metals Co.	\$ 3,776
434	Alphabet, Inc., Class C(a)	57,770	25	Newmont Corp.	1,073
228	Meta Platforms, Inc., Class A(a)	72,641	20	Reliance Steel & Aluminum Co.	5,857
317	Pinterest, Inc., Class A(a)	9,190			17,285
110	Yelp, Inc.(a)	4,955	<b>Mortgage Real Estate Investment Trusts (REITs) — 0.1%</b>		
189	ZoomInfo Technologies, Inc.(a)	4,833	237	Invesco Mortgage Capital, Inc.	2,846
		188,939	186	KKR Real Estate Finance Trust, Inc.	2,318
<b>IT Services — 0.3%</b>					5,164
22	Accenture PLC, Class A	6,960	<b>Multi-Utilities — 0.1%</b>		
64	Cognizant Technology Solutions Corp., Class A	4,226	48	Consolidated Edison, Inc.	4,553
19	International Business Machines Corp.	2,739	20	DTE Energy Co.	2,286
175	Shopify, Inc., Class A(a)	11,826	11	WEC Energy Group, Inc.	989
6	VeriSign, Inc.(a)	1,266			7,828
		27,017	<b>Office REITs — 0.3%</b>		
<b>Leisure Products — 0.1%</b>			453	Brandywine Realty Trust	2,288
204	Mattel, Inc.(a)	4,345	234	Corporate Office Properties Trust	6,084
76	YETI Holdings, Inc.(a)	3,238	162	Douglas Emmett, Inc.	2,382
		7,583	216	Easterly Government Properties, Inc.	3,188
<b>Life Sciences Tools &amp; Services — 0.5%</b>			256	Highwoods Properties, Inc.	6,469
14	Agilent Technologies, Inc.	1,705	259	Kilroy Realty Corp.	9,246
31	Danaher Corp.	7,907			29,657
10	Fortrea Holdings, Inc.(a)	320	<b>Oil, Gas &amp; Consumable Fuels — 1.3%</b>		
74	Illumina, Inc.(a)	14,219	324	Antero Midstream Corp.	3,869
36	IQVIA Holdings, Inc.(a)	8,055	87	Antero Resources Corp.(a)	2,327
22	Repligen Corp.(a)	3,774	385	APA Corp.	15,589
7	Thermo Fisher Scientific, Inc.	3,841	31	Chevron Corp.	5,073
4	West Pharmaceutical Services, Inc.	1,472	213	CNX Resources Corp.(a)	4,345
		41,293	230	ConocoPhillips	27,076
<b>Machinery — 0.8%</b>			170	EOG Resources, Inc.	22,530
29	AGCO Corp.	3,860	65	Exxon Mobil Corp.	6,971
10	Caterpillar, Inc.	2,652	15	Hess Corp.	2,276
5	Cummins, Inc.	1,304	65	HF Sinclair Corp.	3,386
14	Deere & Co.	6,014	216	Kinder Morgan, Inc.	3,825
28	Dover Corp.	4,087	40	ONEOK, Inc.	2,682
38	Fortive Corp.	2,977	31	Phillips 66	3,458
110	Graco, Inc.	8,726	113	Range Resources Corp.	3,552
9	Illinois Tool Works, Inc.	2,370	444	Southwestern Energy Co.(a)	2,877
66	ITT, Inc.	6,574	17	Valero Energy Corp.	2,191
51	Oshkosh Corp.	4,696	81	Williams Cos., Inc.	2,790
27	PACCAR, Inc.	2,325			114,817
36	Parker-Hannifin Corp.	14,760	<b>Passenger Airlines — 0.1%</b>		
62	SPX Technologies, Inc.(a)	5,246	104	Alaska Air Group, Inc.(a)	5,058
65	Terex Corp.	3,811	124	Delta Air Lines, Inc.	5,736
57	Toro Co.	5,794	314	JetBlue Airways Corp.(a)	2,440
		75,196			13,234
<b>Media — 0.7%</b>			<b>Personal Care Products — 0.0%</b>		
3	Cable One, Inc.	2,172	9	Estee Lauder Cos., Inc., Class A	1,620
41	Charter Communications, Inc., Class A(a)	16,613	<b>Pharmaceuticals — 0.8%</b>		
429	Comcast Corp., Class A	19,416	65	Bristol-Myers Squibb Co.	4,042
134	Interpublic Group of Cos., Inc.	4,587	11	Eli Lilly & Co.	5,000
91	Liberty Broadband Corp., Class C(a)	8,111	28	Jazz Pharmaceuticals PLC(a)	3,652
73	New York Times Co., Class A	2,975	83	Johnson & Johnson	13,905
61	Omnicom Group, Inc.	5,162	62	Merck & Co., Inc.	6,612
72	Paramount Global, Class B	1,154	67	Novartis AG, ADR	7,028
		60,190	68	Novo Nordisk AS, ADR	10,955
<b>Metals &amp; Mining — 0.2%</b>			64	Perrigo Co. PLC	2,345
74	Alcoa Corp.	2,678	108	Pfizer, Inc.	3,895
221	Cleveland-Cliffs, Inc.(a)	3,901			



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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Pharmaceuticals — continued</b>			<b>Software — continued</b>		
202	Roche Holding AG, ADR	\$ 7,817	6	ServiceNow, Inc.(a)	\$ 3,498
31	Zoetis, Inc.	5,831	26	SPS Commerce, Inc.(a)	4,690
		71,082	6	Synopsys, Inc.(a)	2,711
<b>Professional Services — 0.3%</b>			6	Tyler Technologies, Inc.(a)	2,380
9	Automatic Data Processing, Inc.	2,225	103	Workday, Inc., Class A(a)	24,424
14	Ceridian HCM Holding, Inc.(a)	991			281,860
27	Concentrix Corp.	2,248	<b>Specialized REITs — 0.1%</b>		
40	Equifax, Inc.	8,163	8	American Tower Corp.	1,522
40	Exponent, Inc.	3,583	14	Crown Castle, Inc.	1,516
55	Korn Ferry	2,898	2	Equinix, Inc.	1,620
21	Leidos Holdings, Inc.	1,964	35	Extra Space Storage, Inc.	4,885
12	Paychex, Inc.	1,506	68	VICI Properties, Inc.	2,141
21	Paylocity Holding Corp.(a)	4,764	33	Weyerhaeuser Co.	1,124
		28,342			12,808
<b>Real Estate Management &amp; Development — 0.3%</b>			<b>Specialty Retail — 0.4%</b>		
233	CBRE Group, Inc., Class A(a)	19,411	13	Asbury Automotive Group, Inc.(a)	2,933
27	Jones Lang LaSalle, Inc.(a)	4,497	27	Boot Barn Holdings, Inc.(a)	2,535
		23,908	20	Dick's Sporting Goods, Inc.	2,820
<b>Residential REITs — 0.1%</b>			20	Five Below, Inc.(a)	4,167
16	AvalonBay Communities, Inc.	3,018	25	Home Depot, Inc.	8,346
21	Camden Property Trust	2,291	12	Lithia Motors, Inc.	3,726
		5,309	8	Ross Stores, Inc.	917
<b>Retail REITs — 0.2%</b>			52	TJX Cos., Inc.	4,500
386	Brixmor Property Group, Inc.	8,778	27	Williams-Sonoma, Inc.	3,743
130	NNN REIT, Inc.	5,548			33,687
12	Simon Property Group, Inc.	1,495	<b>Technology Hardware, Storage &amp; Peripherals — 0.5%</b>		
		15,821	194	Apple, Inc.	38,112
<b>Semiconductors &amp; Semiconductor Equipment — 1.7%</b>			77	Hewlett Packard Enterprise Co.	1,338
55	Advanced Micro Devices, Inc.(a)	6,292	53	HP, Inc.	1,740
35	Analog Devices, Inc.	6,984			41,190
10	Broadcom, Inc.	8,987	<b>Textiles, Apparel &amp; Luxury Goods — 0.3%</b>		
6	First Solar, Inc.(a)	1,244	24	Crocs, Inc.(a)	2,600
200	Intel Corp.	7,154	10	Deckers Outdoor Corp.(a)	5,437
57	Lattice Semiconductor Corp.(a)	5,184	63	NIKE, Inc., Class B	6,955
32	Micron Technology, Inc.	2,285	38	PVH Corp.	3,406
167	NVIDIA Corp.	78,037	664	Under Armour, Inc., Class A(a)	5,352
20	Qorvo, Inc.(a)	2,200	381	Under Armour, Inc., Class C(a)	2,827
114	QUALCOMM, Inc.	15,067			26,577
21	Silicon Laboratories, Inc.(a)	3,132	<b>Trading Companies &amp; Distributors — 0.1%</b>		
38	Synaptics, Inc.(a)	3,432	27	GATX Corp.	3,385
38	Texas Instruments, Inc.	6,840	17	Watsco, Inc.	6,429
23	Universal Display Corp.	3,355			9,814
41	Wolfspeed, Inc.(a)	2,702	<b>Water Utilities — 0.1%</b>		
		152,895	41	American States Water Co.	3,625
<b>Software — 3.1%</b>			10	American Water Works Co., Inc.	1,474
18	Adobe, Inc.(a)	9,831	88	Essential Utilities, Inc.	3,722
16	ANSYS, Inc.(a)	5,474			8,821
112	Autodesk, Inc.(a)	23,743	<b>Total Common Stocks</b>		
10	Cadence Design Systems, Inc.(a)	2,340	<b>(Identified Cost \$2,915,511)</b>		
81	Dynatrace, Inc.(a)	4,430			3,212,938
10	Intuit, Inc.	5,117	<b>Principal Amount</b>		
37	Manhattan Associates, Inc.(a)	7,053	<b>Bonds and Notes — 18.9%</b>		
252	Microsoft Corp.	84,652	<b>Apartment REITs — 0.1%</b>		
402	Oracle Corp.	47,126	\$ 7,000	Essex Portfolio LP, 3.000%, 1/15/2030	6,004
7	Palo Alto Networks, Inc.(a)	1,750			
28	Qualys, Inc.(a)	3,886			
14	Roper Technologies, Inc.	6,903			
186	Salesforce, Inc.(a)	41,852			

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2025 Fund (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Automotive — 0.3%</b>			<b>Electric — continued</b>		
\$ 16,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	\$ 15,407	\$ 4,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	\$ 3,247
4,000	Lear Corp., 4.250%, 5/15/2029	3,777	16,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	15,252
13,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	11,143			91,652
		30,327	<b>Environmental — 0.2%</b>		
<b>Banking — 2.9%</b>			13,000	Republic Services, Inc., 1.450%, 2/15/2031	10,165
19,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	17,827	6,000	Waste Management, Inc., 2.950%, 6/01/2041	4,431
15,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	14,842			14,596
9,000	Bank of Nova Scotia, 3.400%, 2/11/2024	8,883	<b>Finance Companies — 0.2%</b>		
21,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	18,741	11,000	Ares Capital Corp., 3.250%, 7/15/2025	10,262
18,000	Citigroup, Inc., 4.600%, 3/09/2026	17,563	12,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	10,558
18,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	17,428			20,820
16,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	15,748	<b>Food &amp; Beverage — 0.6%</b>		
20,000	KeyCorp, MTN, 2.550%, 10/01/2029	16,102	20,000	Coca-Cola Co., 1.450%, 6/01/2027	17,874
7,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	6,427	18,000	General Mills, Inc., 4.000%, 4/17/2025	17,549
10,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	8,884	7,000	Mondelez International, Inc., 2.750%, 4/13/2030	6,114
9,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	8,591	18,000	PepsiCo, Inc., 2.750%, 3/19/2030	16,154
19,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	17,646			57,691
19,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	18,668	<b>Government Owned - No Guarantee — 0.4%</b>		
10,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	9,703	12,000	Equinor ASA, 3.625%, 4/06/2040	9,964
7,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	6,835	25,000	Federal National Mortgage Association, 6.625%, 11/15/2030	28,755
13,000	State Street Corp., 2.400%, 1/24/2030	11,161			38,719
12,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	9,817	<b>Health Care REITs — 0.1%</b>		
19,000	Truist Bank, 3.200%, 4/01/2024	18,669	8,000	Welltower OP LLC, 2.800%, 6/01/2031	6,626
18,000	Westpac Banking Corp., 2.350%, 2/19/2025	17,199	<b>Health Insurance — 0.3%</b>		
		260,734	17,000	Elevance Health, Inc., 4.101%, 3/01/2028	16,348
<b>Brokerage — 0.3%</b>			12,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	12,895
18,000	BlackRock, Inc., 2.400%, 4/30/2030	15,512			29,243
18,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	12,407	<b>Healthcare — 0.4%</b>		
		27,919	7,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	6,746
<b>Building Materials — 0.3%</b>			7,000	CVS Health Corp., 4.300%, 3/25/2028	6,779
11,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	9,794	9,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	8,643
18,000	Owens Corning, 3.950%, 8/15/2029	16,851	7,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	6,589
		26,645	8,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	7,006
<b>Chemicals — 0.0%</b>					35,763
4,000	LYB International Finance BV, 5.250%, 7/15/2043	3,629	<b>Integrated Energy — 0.4%</b>		
<b>Consumer Products — 0.1%</b>			18,000	Exxon Mobil Corp., 2.992%, 3/19/2025	17,373
6,000	Procter & Gamble Co., 3.000%, 3/25/2030	5,526	13,000	Shell International Finance BV, 6.375%, 12/15/2038	14,606
<b>Diversified Manufacturing — 0.3%</b>					31,979
18,000	Eaton Corp., 4.150%, 3/15/2033	17,044	<b>Life Insurance — 0.1%</b>		
10,000	Emerson Electric Co., 2.000%, 12/21/2028	8,699	3,000	Athene Holding Ltd., 6.150%, 4/03/2030	3,040
		25,743	10,000	Manulife Financial Corp., 3.703%, 3/16/2032	9,078
<b>Electric — 1.0%</b>					12,118
10,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	8,789	<b>Mortgage Related — 4.7%</b>		
16,000	Duke Energy Corp., 3.750%, 4/15/2024	15,795	54,727	Federal Home Loan Mortgage Corp., 2.500%, 2/01/2052	46,117
20,000	Entergy Corp., 0.900%, 9/15/2025	18,114	51,109	Federal Home Loan Mortgage Corp., 3.000%, with various maturities in 2052(c)	44,734
8,000	Exelon Corp., 4.050%, 4/15/2030	7,479	42,700	Federal Home Loan Mortgage Corp., 3.500%, with various maturities from 2049 to 2052(c)	38,724
20,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	16,618	1,885	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	1,760
7,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	6,358	85,034	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2051(c)	68,986
			75,667	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2051(c)	64,051



Portfolio of Investments – as of July 31, 2023 (Unaudited) □

Natixis Sustainable Future 2025 Fund (continued) □

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Mortgage Related — continued</b>			<b>Treasuries — continued</b>		
\$ 71,544	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(c)	\$ 63,045	\$ 30,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	\$ 22,635
42,171	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	38,330	18,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	13,491
21,074	Federal National Mortgage Association, 4.000%, with various maturities from 2049 to 2052(c)	19,696	46,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	36,936
2,378	Federal National Mortgage Association, 4.500%, with various maturities from 2048 to 2049(c)	2,315	50,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	41,238
18,778	Government National Mortgage Association, 3.000%, 6/20/2052	16,701	26,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	21,324
19,840	Government National Mortgage Association, 5.500%, 4/20/2053	19,721	33,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	27,136
		424,180	67,000	U.S. Treasury Notes, 0.375%, 11/30/2025	60,622
					240,282
<b>Natural Gas — 0.2%</b>			<b>Utility Other — 0.1%</b>		
20,000	NiSource, Inc., 0.950%, 8/15/2025	18,323	8,000	Essential Utilities, Inc., 4.276%, 5/01/2049	6,416
<b>Office REITs — 0.4%</b>			<b>Wireless — 0.2%</b>		
15,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	14,369	16,000	Vodafone Group PLC, 6.150%, 2/27/2037	16,654
8,000	Boston Properties LP, 2.750%, 10/01/2026	7,216	<b>Wirelines — 0.3%</b>		
19,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	14,051	11,000	AT&T, Inc., 3.650%, 6/01/2051	7,774
		35,636	18,000	Verizon Communications, Inc., 3 mo. USD LIBOR + 1.100%, 6.421%, 5/15/2025(d)	18,141
<b>Other REITs — 0.1%</b>					25,915
11,000	Prologis LP, 1.250%, 10/15/2030	8,529	Total Bonds and Notes (Identified Cost \$1,890,941)		
<b>Pharmaceuticals — 0.4%</b>					1,703,584
16,000	AbbVie, Inc., 3.600%, 5/14/2025	15,501	<b>Shares</b>		
7,000	Biogen, Inc., 2.250%, 5/01/2030	5,783	<b>Exchange-Traded Funds — 4.9%</b>		
8,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	7,455	5,956	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$431,300)	445,270
7,000	Merck & Co., Inc., 1.450%, 6/24/2030	5,681	<b>Mutual Funds — 7.3%</b>		
6,000	Viatis, Inc., 3.850%, 6/22/2040	4,267	16,450	WCM Focused Emerging Markets Fund, Institutional Class	219,289
		38,687	19,594	WCM Focused International Growth Fund, Institutional Class	443,021
<b>Property &amp; Casualty Insurance — 0.0%</b>					
5,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	4,390	Total Mutual Funds (Identified Cost \$717,167)		
<b>Railroads — 0.2%</b>					662,310
16,000	CSX Corp., 2.600%, 11/01/2026	14,845	<b>Affiliated Mutual Funds — 30.6%</b>		
<b>Restaurants — 0.2%</b>			68,354	Loomis Sayles Inflation Protected Securities Fund, Class N	658,250
21,000	Starbucks Corp., 2.250%, 3/12/2030	17,774	74,459	Loomis Sayles Limited Term Government and Agency Fund, Class N	794,473
<b>Retail REITs — 0.1%</b>			103,549	Mirova Global Green Bond Fund, Class N	856,353
4,000	Realty Income Corp., 3.400%, 1/15/2028	3,705	37,024	Mirova International Sustainable Equity Fund, Class N	444,289
5,000	Spirit Realty LP, 2.700%, 2/15/2032	3,846			
		7,551	Total Affiliated Mutual Funds (Identified Cost \$2,973,670)		
<b>Retailers — 0.3%</b>					2,753,365
7,000	Amazon.com, Inc., 3.875%, 8/22/2037	6,345	<b>Technology — 1.0%</b>		
22,000	TJX Cos., Inc., 1.150%, 5/15/2028	18,902	18,000	Apple, Inc., 2.500%, 2/09/2025	17,333
6,000	Walmart, Inc., 4.100%, 4/15/2033	5,795	2,000	Broadcom, Inc., 3.137%, 11/15/2035(b)	1,534
		31,042	6,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	5,452
<b>Treasuries — 2.7%</b>			8,000	Intel Corp., 2.450%, 11/15/2029	7,012
31,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	16,900	17,000	International Business Machines Corp., 4.000%, 6/20/2042	14,357
			8,000	NVIDIA Corp., 2.850%, 4/01/2030	7,233
			19,000	Oracle Corp., 2.950%, 5/15/2025	18,200
			21,000	QUALCOMM, Inc., 1.650%, 5/20/2032	16,505
					87,626

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

Principal <input type="checkbox"/>		
Amount	Description	Value (t) <input type="checkbox"/>

**Short-Term Investments — 3.0%**

\$267,364	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/2023 at 2.500% to be repurchased at \$267,382 on 8/01/2023 collateralized by \$178,200 U.S. Treasury Inflation-Indexed Note, 0.125% due 10/15/2026 valued at \$185,720; \$83,900 U.S. Treasury Bond, 4.375% due 5/15/2041 valued at \$87,237 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$267,364)	\$ 267,364
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Total Investments — 100.4%	
(Identified Cost \$9,195,953)	9,044,831
Other assets less liabilities — (0.4)%	(36,960)
Net Assets — 100.0%	<u>\$9,007,871</u>

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

- (a) Non-income producing security.
- (b) 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 July 31, 2023, the value of Rule 144A holdings amounted to \$13,413 or 0.1% of net assets.
- (c) 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.

(d) Variable rate security. Rate as of July 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 July 31, 2023 (Unaudited)**

Equity	52.9%
Fixed Income	44.5
Short-Term Investments	<u>3.0</u>
Total Investments	100.4
Other assets less liabilities	<u>(0.4)</u>
Net Assets	<u>100.0%</u>

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisix Sustainable Future 2030 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Common Stocks — 41.3% of Net Assets</b>					
<b>Aerospace &amp; Defense — 0.9%</b>			<b>Biotechnology — continued</b>		
164	AAR Corp.(a)	\$ 9,807	13	Biogen, Inc.(a)	\$ 3,512
407	Boeing Co.(a)	97,212	231	CRISPR Therapeutics AG(a)	13,243
34	L3Harris Technologies, Inc.	6,443	82	Gilead Sciences, Inc.	6,244
29	Lockheed Martin Corp.	12,945	138	Halozyne Therapeutics, Inc.(a)	5,928
67	Moog, Inc., Class A	7,064	61	Incyte Corp.(a)	3,887
101	RTX Corp.	8,881	78	Neurocrine Biosciences, Inc.(a)	7,947
		142,352	51	Regeneron Pharmaceuticals, Inc.(a)	37,837
<b>Air Freight &amp; Logistics — 0.3%</b>			23	United Therapeutics Corp.(a)	5,583
225	Expeditors International of Washington, Inc.	28,642	9	Vertex Pharmaceuticals, Inc.(a)	3,171
24	FedEx Corp.	6,479			135,142
130	GXO Logistics, Inc.(a)	8,719	<b>Broadline Retail — 1.5%</b>		
66	United Parcel Service, Inc., Class B	12,351	186	Alibaba Group Holding Ltd., ADR(a)	19,002
		56,191	1,542	Amazon.com, Inc.(a)	206,135
<b>Automobile Components — 0.5%</b>			526	eBay, Inc.	23,412
32	Aptiv PLC(a)	3,504	304	Macy's, Inc.	5,043
577	BorgWarner, Inc.	26,831			253,592
454	Dana, Inc.	8,617	<b>Building Products — 0.7%</b>		
368	Magna International, Inc.	23,673	72	Builders FirstSource, Inc.(a)	10,399
384	Mobileye Global, Inc., Class A(a)	14,661	45	Carlisle Cos., Inc.	12,474
116	Phinia, Inc.(a)	3,291	81	Carrier Global Corp.	4,823
60	Visteon Corp.(a)	9,245	351	Fortune Brands Innovations, Inc.	24,946
		89,822	34	Lennox International, Inc.	12,493
<b>Automobiles — 0.9%</b>			488	Masco Corp.	29,612
1,358	General Motors Co.	52,107	104	Owens Corning	14,559
361	Tesla, Inc.(a)	96,542	88	Trex Co., Inc.(a)	6,084
63	Thor Industries, Inc.	7,276			115,390
		155,925	<b>Capital Markets — 2.5%</b>		
<b>Banks — 2.2%</b>			746	Bank of New York Mellon Corp.	33,839
275	Ameris Bancorp	12,004	10	BlackRock, Inc.	7,389
1,576	Bank of America Corp.	50,432	34	Cboe Global Markets, Inc.	4,749
771	Citigroup, Inc.	36,746	676	Charles Schwab Corp.	44,684
108	Citizens Financial Group, Inc.	3,484	56	CME Group, Inc.	11,142
196	East West Bancorp, Inc.	12,193	57	FactSet Research Systems, Inc.	24,797
18	First Citizens BancShares, Inc., Class A	25,763	103	Goldman Sachs Group, Inc.	36,655
497	First Financial Bancorp	11,476	452	Intercontinental Exchange, Inc.	51,890
1,280	FNB Corp.	16,371	224	Janus Henderson Group PLC	6,574
823	Fulton Financial Corp.	11,769	821	KKR & Co., Inc.	48,751
279	International Bancshares Corp.	13,850	54	Moody's Corp.	19,048
255	JPMorgan Chase & Co.	40,280	73	Morgan Stanley	6,684
90	PNC Financial Services Group, Inc.	12,320	47	MSCI, Inc.	25,760
133	Regions Financial Corp.	2,709	27	Northern Trust Corp.	2,163
1,042	Truist Financial Corp.	34,615	36	S&P Global, Inc.	14,202
432	Trustmark Corp.	11,344	353	SEI Investments Co.	22,235
135	U.S. Bancorp	5,357	486	State Street Corp.	35,206
262	Webster Financial Corp.	12,398	26	T. Rowe Price Group, Inc.	3,205
1,044	Wells Fargo & Co.	48,191	43	Virtus Investment Partners, Inc.	8,846
		361,302			407,819
<b>Beverages — 0.6%</b>			<b>Chemicals — 0.5%</b>		
49	Boston Beer Co., Inc., Class A(a)	18,201	11	Air Products & Chemicals, Inc.	3,359
165	Coca-Cola Co.	10,218	147	Celanese Corp.	18,432
155	Keurig Dr Pepper, Inc.	5,272	40	DuPont de Nemours, Inc.	3,105
1,158	Monster Beverage Corp.(a)	66,573	24	Ecolab, Inc.	4,395
33	PepsiCo, Inc.	6,186	122	HB Fuller Co.	9,032
		106,450	87	Innospec, Inc.	9,321
<b>Biotechnology — 0.8%</b>			44	Linde PLC	17,190
53	AbbVie, Inc.	7,928	159	Livent Corp.(a)	3,915
204	Alnylam Pharmaceuticals, Inc.(a)	39,862	103	Minerals Technologies, Inc.	6,319

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

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Chemicals — continued</b>			<b>Electric Utilities — continued</b>	
16	Sherwin-Williams Co.	\$ 4,424	119	FirstEnergy Corp.	\$ 4,687
59	Stepan Co.	5,653	82	IDACORP, Inc.	8,431
		85,145			43,094
	<b>Commercial Services &amp; Supplies — 0.1%</b>			<b>Electrical Equipment — 0.4%</b>	
62	MSA Safety, Inc.	10,292	81	Eaton Corp. PLC	16,631
21	Waste Management, Inc.	3,440	107	Emerson Electric Co.	9,775
		13,732	48	Hubbell, Inc.	14,976
	<b>Communications Equipment — 0.2%</b>		68	Regal Rexnord Corp.	10,620
148	Ciena Corp.(a)	6,246	18	Rockwell Automation, Inc.	6,053
332	Cisco Systems, Inc.	17,277			58,055
46	F5, Inc.(a)	7,279		<b>Electronic Equipment, Instruments &amp; Components — 0.7%</b>	
82	Lumentum Holdings, Inc.(a)	4,294	94	Advanced Energy Industries, Inc.	11,767
16	Motorola Solutions, Inc.	4,586	53	Amphenol Corp., Class A	4,680
		39,682	198	Avnet, Inc.	9,603
	<b>Construction &amp; Engineering — 0.1%</b>		159	Cognex Corp.	8,685
213	AECOM	18,531	56	Corning, Inc.	1,901
	<b>Construction Materials — 0.1%</b>		153	Jabil, Inc.	16,932
22	Martin Marietta Materials, Inc.	9,822	31	Keysight Technologies, Inc.(a)	4,993
53	Vulcan Materials Co.	11,687	504	Knowles Corp.(a)	9,208
		21,509	31	Littelfuse, Inc.	9,443
	<b>Consumer Finance — 0.8%</b>		169	TE Connectivity Ltd.	24,250
1,285	Ally Financial, Inc.	39,244	11	Teledyne Technologies, Inc.(a)	4,230
205	American Express Co.	34,620	11	Zebra Technologies Corp., Class A(a)	3,387
512	Capital One Financial Corp.	59,914			109,079
88	Synchrony Financial	3,040		<b>Energy Equipment &amp; Services — 0.2%</b>	
		136,818	266	ChampionX Corp.	9,469
	<b>Consumer Staples Distribution &amp; Retail — 0.5%</b>		571	NOV, Inc.	11,466
122	BJ's Wholesale Club Holdings, Inc.(a)	8,090	85	Schlumberger NV	4,959
24	Costco Wholesale Corp.	13,456			25,894
707	Kroger Co.	34,388		<b>Entertainment — 1.2%</b>	
204	Sprouts Farmers Market, Inc.(a)	8,007	162	Activision Blizzard, Inc.(a)	15,027
48	Target Corp.	6,551	50	Electronic Arts, Inc.	6,818
116	Walmart, Inc.	18,544	162	Netflix, Inc.(a)	71,113
		89,036	43	Take-Two Interactive Software, Inc.(a)	6,577
	<b>Containers &amp; Packaging — 0.1%</b>		769	Walt Disney Co.(a)	68,356
31	Ball Corp.	1,819	2,274	Warner Bros Discovery, Inc.(a)	29,721
201	Sonoco Products Co.	11,787			197,612
		13,606		<b>Financial Services — 1.5%</b>	
	<b>Distributors — 0.0%</b>		272	Block, Inc.(a)	21,904
29	Genuine Parts Co.	4,516	270	Fiserv, Inc.(a)	34,077
	<b>Diversified Consumer Services — 0.1%</b>		23	FleetCor Technologies, Inc.(a)	5,725
73	Grand Canyon Education, Inc.(a)	7,924	213	Global Payments, Inc.	23,483
151	Service Corp. International	10,064	20	Jack Henry & Associates, Inc.	3,351
		17,988	20	Mastercard, Inc., Class A	7,886
	<b>Diversified REITs — 0.1%</b>		961	MGIC Investment Corp.	16,087
488	American Assets Trust, Inc.	10,980	337	PayPal Holdings, Inc.(a)	25,551
	<b>Diversified Telecommunication Services — 0.2%</b>		344	Visa, Inc., Class A	81,779
914	AT&T, Inc.	13,271	191	Voya Financial, Inc.	14,184
116	Iridium Communications, Inc.	6,096	43	WEX, Inc.(a)	8,142
593	Verizon Communications, Inc.	20,210			242,169
		39,577		<b>Food Products — 0.5%</b>	
	<b>Electric Utilities — 0.3%</b>		109	Campbell Soup Co.	4,994
148	American Electric Power Co., Inc.	12,542	174	Conagra Brands, Inc.	5,709
182	Eversource Energy	13,164	113	Darling Ingredients, Inc.(a)	7,825
102	Exelon Corp.	4,270	89	General Mills, Inc.	6,652
			29	Hershey Co.	6,708
			177	Hormel Foods Corp.	7,236
			82	Ingredion, Inc.	9,123

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Food Products — continued</b>			<b>Health Care Technology — 0.4%</b>		
34	J.M. Smucker Co.	\$ 5,122	862	Doximity, Inc., Class A(a)	\$ 30,799
122	Kellogg Co.	8,161	131	Veeva Systems, Inc., Class A(a)	26,753
115	Kraft Heinz Co.	4,161			57,552
81	McCormick & Co., Inc.	7,248		<b>Hotel &amp; Resort REITs — 0.0%</b>	
211	Mondelez International, Inc., Class A	15,641	146	Host Hotels & Resorts, Inc.	2,686
		88,580		<b>Hotels, Restaurants &amp; Leisure — 1.3%</b>	
<b>Gas Utilities — 0.2%</b>			299	Aramark	12,071
67	Atmos Energy Corp.	8,155	19	Booking Holdings, Inc.(a)	56,445
227	New Jersey Resources Corp.	10,147	2	Chipotle Mexican Grill, Inc.(a)	3,924
94	ONE Gas, Inc.	7,438	102	Hilton Worldwide Holdings, Inc.	15,860
		25,740	91	Marriott Vacations Worldwide Corp.	11,694
<b>Ground Transportation — 0.3%</b>			58	McDonald's Corp.	17,005
283	CSX Corp.	9,429	143	Norwegian Cruise Line Holdings Ltd.(a)	3,156
22	J.B. Hunt Transport Services, Inc.	4,487	409	Starbucks Corp.	41,542
40	Norfolk Southern Corp.	9,344	205	Travel & Leisure Co.	8,350
59	Ryder System, Inc.	6,027	34	Wingstop, Inc.	5,732
30	Saia, Inc.(a)	12,694	381	Yum China Holdings, Inc.	23,249
28	Union Pacific Corp.	6,496	161	Yum! Brands, Inc.	22,165
		48,477			221,193
<b>Health Care Equipment &amp; Supplies — 0.8%</b>				<b>Household Durables — 0.4%</b>	
103	Abbott Laboratories	11,467	38	DR Horton, Inc.	4,827
10	Align Technology, Inc.(a)	3,779	200	KB Home	10,794
231	Baxter International, Inc.	10,448	79	Meritage Homes Corp.	11,767
38	Becton Dickinson & Co.	10,588	303	PulteGroup, Inc.	25,570
11	Cooper Cos., Inc.	4,304	258	Taylor Morrison Home Corp.(a)	12,492
51	Edwards Lifesciences Corp.(a)	4,186			65,450
24	GE HealthCare Technologies, Inc.	1,872		<b>Household Products — 0.3%</b>	
87	Globus Medical, Inc., Class A(a)	5,243	95	Church & Dwight Co., Inc.	9,089
66	Haemonetics Corp.(a)	6,088	49	Colgate-Palmolive Co.	3,737
77	Intuitive Surgical, Inc.(a)	24,979	302	Energizer Holdings, Inc.	10,781
151	LeMaitre Vascular, Inc.	9,548	201	Procter & Gamble Co.	31,416
142	Medtronic PLC	12,462			55,023
32	Penumbra, Inc.(a)	9,707		<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>	
26	Shockwave Medical, Inc.(a)	6,776	435	AES Corp.	9,409
18	Stryker Corp.	5,101		<b>Industrial Conglomerates — 0.3%</b>	
9	Teleflex, Inc.	2,260	34	3M Co.	3,791
		128,808	168	General Electric Co.	19,192
<b>Health Care Providers &amp; Services — 0.8%</b>			91	Honeywell International, Inc.	17,666
126	Acadia Healthcare Co., Inc.(a)	9,958			40,649
65	Cardinal Health, Inc.	5,946		<b>Industrial REITs — 0.0%</b>	
39	Centene Corp.(a)	2,655	58	Prologis, Inc.	7,236
20	Chemed Corp.	10,422		<b>Insurance — 1.1%</b>	
38	Cigna Group	11,214	27	Allstate Corp.	3,042
257	CVS Health Corp.	19,195	586	American International Group, Inc.	35,324
13	Elevance Health, Inc.	6,131	88	Arch Capital Group Ltd.(a)	6,837
79	Encompass Health Corp.	5,216	30	Assurant, Inc.	4,035
76	HCA Healthcare, Inc.	20,734	39	Chubb Ltd.	7,972
66	Henry Schein, Inc.(a)	5,200	145	First American Financial Corp.	9,190
6	Humana, Inc.	2,741	87	Hanover Insurance Group, Inc.	9,873
19	Laboratory Corp. of America Holdings	4,065	95	Hartford Financial Services Group, Inc.	6,829
10	McKesson Corp.	4,024	37	Marsh & McLennan Cos., Inc.	6,972
221	Select Medical Holdings Corp.	6,632	70	Prudential Financial, Inc.	6,754
119	Tenet Healthcare Corp.(a)	8,893	177	Reinsurance Group of America, Inc.	24,842
31	UnitedHealth Group, Inc.	15,697	125	Selective Insurance Group, Inc.	12,899
		138,723	69	Travelers Cos., Inc.	11,910
<b>Health Care REITs — 0.1%</b>			146	Willis Towers Watson PLC	30,854
579	Physicians Realty Trust	8,534			177,333

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Interactive Media &amp; Services — 2.4%</b>			<b>Metals &amp; Mining — continued</b>		
637	Alphabet, Inc., Class A(a)	\$ 84,543	139	Commercial Metals Co.	\$ 7,953
922	Alphabet, Inc., Class C(a)	122,727	54	Newmont Corp.	2,318
486	Meta Platforms, Inc., Class A(a)	154,839	43	Reliance Steel & Aluminum Co.	12,593
679	Pinterest, Inc., Class A(a)	19,684			36,767
236	Yelp, Inc.(a)	10,632	<b>Mortgage Real Estate Investment Trusts (REITs) — 0.1%</b>		
375	ZoomInfo Technologies, Inc.(a)	9,589	492	Invesco Mortgage Capital, Inc.	5,909
		402,014	399	KKR Real Estate Finance Trust, Inc.	4,971
<b>IT Services — 0.3%</b>					10,880
46	Accenture PLC, Class A	14,552	<b>Multi-Utilities — 0.1%</b>		
135	Cognizant Technology Solutions Corp., Class A	8,914	96	Consolidated Edison, Inc.	9,107
38	International Business Machines Corp.	5,479	39	DTE Energy Co.	4,458
373	Shopify, Inc., Class A(a)	25,207	25	WEC Energy Group, Inc.	2,246
13	VeriSign, Inc.(a)	2,743			15,811
		56,895	<b>Office REITs — 0.4%</b>		
<b>Leisure Products — 0.1%</b>			1,023	Brandywine Realty Trust	5,166
438	Mattel, Inc.(a)	9,330	501	Corporate Office Properties Trust	13,026
157	YETI Holdings, Inc.(a)	6,688	348	Douglas Emmett, Inc.	5,116
		16,018	463	Easterly Government Properties, Inc.	6,834
<b>Life Sciences Tools &amp; Services — 0.5%</b>			550	Highwoods Properties, Inc.	13,898
29	Agilent Technologies, Inc.	3,531	530	Kilroy Realty Corp.	18,921
68	Danaher Corp.	17,344			62,961
19	Fortrea Holdings, Inc.(a)	607	<b>Oil, Gas &amp; Consumable Fuels — 1.5%</b>		
157	Illumina, Inc.(a)	30,168	695	Antero Midstream Corp.	8,298
78	IQVIA Holdings, Inc.(a)	17,453	186	Antero Resources Corp.(a)	4,975
46	Repligen Corp.(a)	7,892	832	APA Corp.	33,688
15	Thermo Fisher Scientific, Inc.	8,230	64	Chevron Corp.	10,474
7	West Pharmaceutical Services, Inc.	2,576	457	CNX Resources Corp.(a)	9,323
		87,801	491	ConocoPhillips	57,801
<b>Machinery — 1.0%</b>			361	EOG Resources, Inc.	47,843
63	AGCO Corp.	8,385	140	Exxon Mobil Corp.	15,014
20	Caterpillar, Inc.	5,303	33	Hess Corp.	5,007
8	Cummins, Inc.	2,086	139	HF Sinclair Corp.	7,240
29	Deere & Co.	12,459	479	Kinder Morgan, Inc.	8,483
55	Dover Corp.	8,028	88	ONEOK, Inc.	5,900
84	Fortive Corp.	6,581	69	Phillips 66	7,697
234	Graco, Inc.	18,563	243	Range Resources Corp.	7,637
18	Illinois Tool Works, Inc.	4,740	923	Southwestern Energy Co.(a)	5,981
140	ITT, Inc.	13,944	35	Valero Energy Corp.	4,512
110	Oshkosh Corp.	10,128	177	Williams Cos., Inc.	6,098
58	PACCAR, Inc.	4,996			245,971
78	Parker-Hannifin Corp.	31,981	<b>Passenger Airlines — 0.2%</b>		
131	SPX Technologies, Inc.(a)	11,084	204	Alaska Air Group, Inc.(a)	9,921
139	Terex Corp.	8,150	255	Delta Air Lines, Inc.	11,796
122	Toro Co.	12,401	673	JetBlue Airways Corp.(a)	5,229
		158,829			26,946
<b>Media — 0.8%</b>			<b>Personal Care Products — 0.0%</b>		
7	Cable One, Inc.	5,068	15	Estee Lauder Cos., Inc., Class A	2,700
88	Charter Communications, Inc., Class A(a)	35,657	<b>Pharmaceuticals — 0.9%</b>		
919	Comcast Corp., Class A	41,594	128	Bristol-Myers Squibb Co.	7,960
290	Interpublic Group of Cos., Inc.	9,927	24	Eli Lilly & Co.	10,909
196	Liberty Broadband Corp., Class C(a)	17,469	60	Jazz Pharmaceuticals PLC(a)	7,825
152	New York Times Co., Class A	6,195	174	Johnson & Johnson	29,150
126	Omnicom Group, Inc.	10,662	134	Merck & Co., Inc.	14,291
165	Paramount Global, Class B	2,645	143	Novartis AG, ADR	15,001
		129,217	146	Novo Nordisk AS, ADR	23,521
<b>Metals &amp; Mining — 0.2%</b>			137	Perrigo Co. PLC	5,020
153	Alcoa Corp.	5,537	231	Pfizer, Inc.	8,330
474	Cleveland-Cliffs, Inc.(a)	8,366			



Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2030 Fund (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Pharmaceuticals — continued</b>			<b>Software — continued</b>		
433	Roche Holding AG, ADR	\$ 16,757	13	ServiceNow, Inc.(a)	\$ 7,579
62	Zoetis, Inc.	11,662	55	SPS Commerce, Inc.(a)	9,921
		150,426	14	Synopsys, Inc.(a)	6,325
<b>Professional Services — 0.4%</b>			14	Tyler Technologies, Inc.(a)	5,553
19	Automatic Data Processing, Inc.	4,698	221	Workday, Inc., Class A(a)	52,406
33	Ceridian HCM Holding, Inc.(a)	2,337			602,871
57	Concentrix Corp.	4,745	<b>Specialized REITs — 0.2%</b>		
86	Equifax, Inc.	17,551	15	American Tower Corp.	2,855
84	Exponent, Inc.	7,525	31	Crown Castle, Inc.	3,357
114	Korn Ferry	6,005	6	Equinix, Inc.	4,859
46	Leidos Holdings, Inc.	4,302	70	Extra Space Storage, Inc.	9,770
24	Paychex, Inc.	3,011	145	VICI Properties, Inc.	4,565
46	Paylocity Holding Corp.(a)	10,435	87	Weyerhaeuser Co.	2,963
		60,609			28,369
<b>Real Estate Management &amp; Development — 0.3%</b>			<b>Specialty Retail — 0.4%</b>		
500	CBRE Group, Inc., Class A(a)	41,655	28	Asbury Automotive Group, Inc.(a)	6,317
57	Jones Lang LaSalle, Inc.(a)	9,493	58	Boot Barn Holdings, Inc.(a)	5,446
		51,148	43	Dick's Sporting Goods, Inc.	6,063
<b>Residential REITs — 0.1%</b>			43	Five Below, Inc.(a)	8,959
31	AvalonBay Communities, Inc.	5,848	51	Home Depot, Inc.	17,026
49	Camden Property Trust	5,346	27	Lithia Motors, Inc.	8,384
		11,194	19	Ross Stores, Inc.	2,178
<b>Retail REITs — 0.2%</b>			120	TJX Cos., Inc.	10,383
825	Brixmor Property Group, Inc.	18,760	59	Williams-Sonoma, Inc.	8,180
281	NNN REIT, Inc.	11,993			72,936
26	Simon Property Group, Inc.	3,240	<b>Technology Hardware, Storage &amp; Peripherals — 0.5%</b>		
		33,993	410	Apple, Inc.	80,545
<b>Semiconductors &amp; Semiconductor Equipment — 2.0%</b>			177	Hewlett Packard Enterprise Co.	3,076
118	Advanced Micro Devices, Inc.(a)	13,499	99	HP, Inc.	3,250
72	Analog Devices, Inc.	14,366			86,871
23	Broadcom, Inc.	20,669	<b>Textiles, Apparel &amp; Luxury Goods — 0.3%</b>		
14	First Solar, Inc.(a)	2,904	52	Crocs, Inc.(a)	5,634
420	Intel Corp.	15,023	22	Deckers Outdoor Corp.(a)	11,961
122	Lattice Semiconductor Corp.(a)	11,095	130	NIKE, Inc., Class B	14,351
64	Micron Technology, Inc.	4,569	79	PVH Corp.	7,082
356	NVIDIA Corp.	166,355	1,439	Under Armour, Inc., Class A(a)	11,598
44	Qorvo, Inc.(a)	4,841	777	Under Armour, Inc., Class C(a)	5,765
248	QUALCOMM, Inc.	32,778			56,391
46	Silicon Laboratories, Inc.(a)	6,861	<b>Trading Companies &amp; Distributors — 0.1%</b>		
79	Synaptics, Inc.(a)	7,135	58	GATX Corp.	7,271
78	Texas Instruments, Inc.	14,040	36	Watsco, Inc.	13,615
49	Universal Display Corp.	7,148			20,886
86	Wolfspeed, Inc.(a)	5,667	<b>Water Utilities — 0.1%</b>		
		326,950	89	American States Water Co.	7,869
<b>Software — 3.6%</b>			33	American Water Works Co., Inc.	4,865
38	Adobe, Inc.(a)	20,754	189	Essential Utilities, Inc.	7,993
34	ANSYS, Inc.(a)	11,631			20,727
235	Autodesk, Inc.(a)	49,818	<b>Total Common Stocks</b>		
23	Cadence Design Systems, Inc.(a)	5,382	<b>(Identified Cost \$6,170,068)</b>		
174	Dynatrace, Inc.(a)	9,516			6,842,582
23	Intuit, Inc.	11,769	<b>Principal Amount</b>		
75	Manhattan Associates, Inc.(a)	14,297	<b>Bonds and Notes — 16.3%</b>		
537	Microsoft Corp.	180,389	<b>Apartment REITs — 0.1%</b>		
859	Oracle Corp.	100,701	\$ 14,000	Essex Portfolio LP, 3.000%, 1/15/2030	12,007
15	Palo Alto Networks, Inc.(a)	3,749			
61	Qualys, Inc.(a)	8,467			
31	Roper Technologies, Inc.	15,285			
397	Salesforce, Inc.(a)	89,329			



Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2030 Fund (continued) □

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Automotive — 0.3%</b>			<b>Electric — continued</b>		
\$ 24,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	\$ 23,111	\$ 5,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	\$ 4,059
10,000	Lear Corp., 4.250%, 5/15/2029	9,440	23,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	21,925
17,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	14,572			145,646
		47,123	<b>Environmental — 0.1%</b>		
<b>Banking — 2.3%</b>			16,000	Republic Services, Inc., 1.450%, 2/15/2031	12,510
26,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	24,395	12,000	Waste Management, Inc., 2.950%, 6/01/2041	8,862
14,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	13,853			21,372
13,000	Bank of Nova Scotia, 3.400%, 2/11/2024	12,831	<b>Finance Companies — 0.2%</b>		
29,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	25,880	16,000	Ares Capital Corp., 3.250%, 7/15/2025	14,926
23,000	Citigroup, Inc., 4.600%, 3/09/2026	22,442	16,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	14,078
24,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	23,237			29,004
25,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	24,607	<b>Food &amp; Beverage — 0.5%</b>		
43,000	KeyCorp, MTN, 2.550%, 10/01/2029	34,620	29,000	Coca-Cola Co., 1.450%, 6/01/2027	25,918
11,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	10,100	25,000	General Mills, Inc., 4.000%, 4/17/2025	24,374
16,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	14,214	13,000	Mondelez International, Inc., 2.750%, 4/13/2030	11,354
12,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	11,454	28,000	PepsiCo, Inc., 2.750%, 3/19/2030	25,128
29,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	26,933			86,774
25,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	24,563	<b>Government Owned - No Guarantee — 0.4%</b>		
14,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	13,584	18,000	Equinor ASA, 3.625%, 4/06/2040	14,945
14,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	13,670	44,000	Federal National Mortgage Association, 6.625%, 11/15/2030	50,610
18,000	State Street Corp., 2.400%, 1/24/2030	15,454			65,555
16,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	13,089	<b>Health Care REITs — 0.1%</b>		
27,000	Truist Bank, 3.200%, 4/01/2024	26,530	14,000	Welltower OP LLC, 2.800%, 6/01/2031	11,595
29,000	Westpac Banking Corp., 2.350%, 2/19/2025	27,709	<b>Health Insurance — 0.3%</b>		
		379,165	24,000	Elevance Health, Inc., 4.101%, 3/01/2028	23,080
<b>Brokerage — 0.3%</b>			19,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	20,417
27,000	BlackRock, Inc., 2.400%, 4/30/2030	23,268			43,497
31,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	21,368	<b>Healthcare — 0.4%</b>		
		44,636	10,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	9,637
<b>Building Materials — 0.2%</b>			8,000	CVS Health Corp., 4.300%, 3/25/2028	7,748
15,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	13,355	17,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	16,325
26,000	Owens Corning, 3.950%, 8/15/2029	24,341	12,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	11,296
		37,696	17,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	14,887
<b>Chemicals — 0.0%</b>					59,893
6,000	LYB International Finance BV, 5.250%, 7/15/2043	5,444	<b>Integrated Energy — 0.3%</b>		
<b>Consumer Products — 0.0%</b>			27,000	Exxon Mobil Corp., 2.992%, 3/19/2025	26,059
11,000	Procter & Gamble Co., 3.000%, 3/25/2030	10,131	18,000	Shell International Finance BV, 6.375%, 12/15/2038	20,225
<b>Diversified Manufacturing — 0.2%</b>					46,284
27,000	Eaton Corp., 4.150%, 3/15/2033	25,566	<b>Life Insurance — 0.1%</b>		
15,000	Emerson Electric Co., 2.000%, 12/21/2028	13,049	6,000	Athene Holding Ltd., 6.150%, 4/03/2030	6,081
		38,615	19,000	Manulife Financial Corp., 3.703%, 3/16/2032	17,248
<b>Electric — 0.9%</b>					23,329
15,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	13,183	<b>Mortgage Related — 4.1%</b>		
25,000	Duke Energy Corp., 3.750%, 4/15/2024	24,679	46,543	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	37,689
38,000	Entergy Corp., 0.900%, 9/15/2025	34,416	105,468	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(c)	88,897
16,000	Exelon Corp., 4.050%, 4/15/2030	14,959	76,974	Federal Home Loan Mortgage Corp., 3.000%, with various maturities from 2049 to 2052(c)	67,376
27,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	22,434	61,536	Federal Home Loan Mortgage Corp., 3.500%, 5/01/2052	55,751
11,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	9,991	5,654	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	5,280
			87,022	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2051(c)	70,594

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2030 Fund (continued)

Principal Amount	Description	Value (t)
<b>Mortgage Related — continued</b>		
\$119,666	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2052(c)	\$ 101,123
116,657	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(c)	102,475
72,905	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	66,193
26,094	Federal National Mortgage Association, 4.000%, with various maturities from 2049 to 2052(c)	24,386
2,250	Federal National Mortgage Association, 4.500%, with various maturities from 2048 to 2049(c)	2,189
28,167	Government National Mortgage Association, 3.000%, 6/20/2052	25,051
29,760	Government National Mortgage Association, 5.500%, 4/20/2053	29,581
		<u>676,585</u>
<b>Natural Gas — 0.2%</b>		
32,000	NiSource, Inc., 0.950%, 8/15/2025	29,316
<b>Office REITs — 0.4%</b>		
26,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	24,906
17,000	Boston Properties LP, 2.750%, 10/01/2026	15,335
32,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	23,665
		<u>63,906</u>
<b>Other REITs — 0.1%</b>		
16,000	Prologis LP, 1.250%, 10/15/2030	12,406
<b>Pharmaceuticals — 0.4%</b>		
25,000	AbbVie, Inc., 3.600%, 5/14/2025	24,220
15,000	Biogen, Inc., 2.250%, 5/01/2030	12,393
16,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	14,910
11,000	Merck & Co., Inc., 1.450%, 6/24/2030	8,927
13,000	Viatis, Inc., 3.850%, 6/22/2040	9,245
		<u>69,695</u>
<b>Property &amp; Casualty Insurance — 0.0%</b>		
8,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	7,024
<b>Railroads — 0.1%</b>		
24,000	CSX Corp., 2.600%, 11/01/2026	22,268
<b>Restaurants — 0.1%</b>		
26,000	Starbucks Corp., 2.250%, 3/12/2030	22,005
<b>Retail REITs — 0.1%</b>		
10,000	Realty Income Corp., 3.400%, 1/15/2028	9,261
8,000	Spirit Realty LP, 2.700%, 2/15/2032	6,154
		<u>15,415</u>
<b>Retailers — 0.3%</b>		
13,000	Amazon.com, Inc., 3.875%, 8/22/2037	11,783
31,000	TJX Cos., Inc., 1.150%, 5/15/2028	26,635
11,000	Walmart, Inc., 4.100%, 4/15/2033	10,624
		<u>49,042</u>
<b>Technology — 0.9%</b>		
28,000	Apple, Inc., 2.500%, 2/09/2025	26,963
2,000	Broadcom, Inc., 3.137%, 11/15/2035(b)	1,535
11,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	9,995
16,000	Intel Corp., 2.450%, 11/15/2029	14,023
27,000	International Business Machines Corp., 4.000%, 6/20/2042	22,802
15,000	NVIDIA Corp., 2.850%, 4/01/2030	13,561
37,000	Oracle Corp., 2.950%, 5/15/2025	35,442
32,000	QUALCOMM, Inc., 1.650%, 5/20/2032	25,151
		<u>149,472</u>

Principal Amount	Description	Value (t)
<b>Treasuries — 2.4%</b>		
\$ 47,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	\$ 25,622
30,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	22,635
27,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	20,236
70,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	56,208
75,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	61,858
39,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	31,986
51,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	41,938
152,000	U.S. Treasury Notes, 0.375%, 11/30/2025	137,530
		<u>398,013</u>
<b>Utility Other — 0.1%</b>		
17,000	Essential Utilities, Inc., 4.276%, 5/01/2049	13,634
<b>Wireless — 0.2%</b>		
33,000	Vodafone Group PLC, 6.150%, 2/27/2037	34,349
<b>Wirelines — 0.2%</b>		
11,000	AT&T, Inc., 3.650%, 6/01/2051	7,774
23,000	Verizon Communications, Inc., 3 mo. USD LIBOR + 1.100%, 6.421%, 5/15/2025(d)	23,180
		<u>30,954</u>
	Total Bonds and Notes (Identified Cost \$2,990,808)	<u>2,701,850</u>

**Shares**

<b>Exchange-Traded Funds — 5.7%</b>		
12,499	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$913,629)	934,425

<b>Mutual Funds — 9.0%</b>		
42,290	WCM Focused Emerging Markets Fund, Institutional Class	563,723
40,806	WCM Focused International Growth Fund, Institutional Class	922,613
	Total Mutual Funds (Identified Cost \$1,589,828)	<u>1,486,336</u>

<b>Affiliated Mutual Funds — 24.7%</b>		
87,006	Loomis Sayles Inflation Protected Securities Fund, Class N	837,864
94,031	Loomis Sayles Limited Term Government and Agency Fund, Class N	1,003,316
159,959	Mirova Global Green Bond Fund, Class N	1,322,859
77,628	Mirova International Sustainable Equity Fund, Class N	931,540
	Total Affiliated Mutual Funds (Identified Cost \$4,481,672)	<u>4,095,579</u>

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

Principal Amount	Description	Value (t)
<b>Short-Term Investments — 3.3%</b>		
\$527,242	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/2023 at 2.500% to be repurchased at \$527,278 on 8/01/2023 collateralized by \$517,600 U.S. Treasury Bond, 4.375% due 5/15/2041 valued at \$538,190 including accrued interest (Note 2 of Notes to Financial Statements)	\$ 527,242
20,000	U.S. Treasury Bills, 5.150%, 8/08/2023(e)	19,980
	Total Short-Term Investments (Identified Cost \$547,222)	547,222
	Total Investments — 100.3% (Identified Cost \$16,693,227)	16,607,994
	Other assets less liabilities — (0.3)%	(45,731)
	Net Assets — 100.0%	\$16,562,263

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

(a) Non-income producing security.

(b) 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 July 31, 2023, the value of Rule 144A holdings amounted to \$21,630 or 0.1% of net assets.

(c) 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.

- (d) Variable rate security. Rate as of July 31, 2023 is disclosed.  
(e) Interest rate represents discount rate at time of purchase; not a coupon rate.

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 July 31, 2023 (Unaudited)

Equity	61.6%
Fixed Income	35.4
Short-Term Investments	3.3
Total Investments	100.3
Other assets less liabilities	(0.3)
Net Assets	100.0%

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisix Sustainable Future 2035 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Common Stocks — 47.1% of Net Assets</b>					
<b>Aerospace &amp; Defense — 1.0%</b>			<b>Biotechnology — continued</b>		
193	AAR Corp.(a)	\$ 11,542	16	Biogen, Inc.(a)	\$ 4,323
492	Boeing Co.(a)	117,514	280	CRISPR Therapeutics AG(a)	16,052
41	L3Harris Technologies, Inc.	7,769	97	Gilead Sciences, Inc.	7,386
35	Lockheed Martin Corp.	15,623	163	Halozyne Therapeutics, Inc.(a)	7,003
79	Moog, Inc., Class A	8,330	75	Incyte Corp.(a)	4,779
125	RTX Corp.	10,991	92	Neurocrine Biosciences, Inc.(a)	9,374
		171,769	62	Regeneron Pharmaceuticals, Inc.(a)	45,998
<b>Air Freight &amp; Logistics — 0.4%</b>			27	United Therapeutics Corp.(a)	6,553
273	Expeditors International of Washington, Inc.	34,753	11	Vertex Pharmaceuticals, Inc.(a)	3,876
28	FedEx Corp.	7,559			163,227
154	GXO Logistics, Inc.(a)	10,329	<b>Broadline Retail — 1.7%</b>		
81	United Parcel Service, Inc., Class B	15,157	226	Alibaba Group Holding Ltd., ADR(a)	23,088
		67,798	1,859	Amazon.com, Inc.(a)	248,511
<b>Automobile Components — 0.6%</b>			627	eBay, Inc.	27,908
40	Aptiv PLC(a)	4,380	359	Macy's, Inc.	5,956
692	BorgWarner, Inc.	32,178			305,463
535	Dana, Inc.	10,154	<b>Building Products — 0.8%</b>		
438	Magna International, Inc.	28,177	85	Builders FirstSource, Inc.(a)	12,276
468	Mobileye Global, Inc., Class A(a)	17,868	53	Carlisle Cos., Inc.	14,692
141	Phinia, Inc.(a)	4,000	96	Carrier Global Corp.	5,717
71	Visteon Corp.(a)	10,940	421	Fortune Brands Innovations, Inc.	29,920
		107,697	41	Lennox International, Inc.	15,065
<b>Automobiles — 1.1%</b>			585	Masco Corp.	35,498
1,620	General Motors Co.	62,159	123	Owens Corning	17,219
439	Tesla, Inc.(a)	117,402	103	Trex Co., Inc.(a)	7,121
75	Thor Industries, Inc.	8,662			137,508
		188,223	<b>Capital Markets — 2.8%</b>		
<b>Banks — 2.5%</b>			895	Bank of New York Mellon Corp.	40,597
324	Ameris Bancorp	14,143	11	BlackRock, Inc.	8,127
1,905	Bank of America Corp.	60,960	42	Choe Global Markets, Inc.	5,867
930	Citigroup, Inc.	44,324	808	Charles Schwab Corp.	53,409
129	Citizens Financial Group, Inc.	4,162	67	CME Group, Inc.	13,330
231	East West Bancorp, Inc.	14,370	68	FactSet Research Systems, Inc.	29,583
21	First Citizens BancShares, Inc., Class A	30,057	123	Goldman Sachs Group, Inc.	43,772
586	First Financial Bancorp	13,531	540	Intercontinental Exchange, Inc.	61,992
1,508	FNB Corp.	19,287	264	Janus Henderson Group PLC	7,748
971	Fulton Financial Corp.	13,885	983	KKR & Co., Inc.	58,370
329	International Bancshares Corp.	16,332	65	Moody's Corp.	22,929
309	JPMorgan Chase & Co.	48,810	91	Morgan Stanley	8,332
109	PNC Financial Services Group, Inc.	14,921	57	MSCI, Inc.	31,241
167	Regions Financial Corp.	3,402	31	Northern Trust Corp.	2,484
1,250	Truist Financial Corp.	41,525	44	S&P Global, Inc.	17,358
508	Trustmark Corp.	13,340	427	SEI Investments Co.	26,897
161	U.S. Bancorp	6,388	582	State Street Corp.	42,160
309	Webster Financial Corp.	14,622	30	T. Rowe Price Group, Inc.	3,698
1,252	Wells Fargo & Co.	57,792	51	Virtus Investment Partners, Inc.	10,492
		431,851			488,386
<b>Beverages — 0.7%</b>			<b>Chemicals — 0.6%</b>		
59	Boston Beer Co., Inc., Class A(a)	21,915	14	Air Products & Chemicals, Inc.	4,275
206	Coca-Cola Co.	12,758	177	Celanese Corp.	22,194
185	Keurig Dr Pepper, Inc.	6,292	47	DuPont de Nemours, Inc.	3,649
1,403	Monster Beverage Corp.(a)	80,658	28	Ecolab, Inc.	5,128
39	PepsiCo, Inc.	7,311	143	HB Fuller Co.	10,586
		128,934	102	Innospec, Inc.	10,928
<b>Biotechnology — 0.9%</b>			52	Linde PLC	20,315
63	AbbVie, Inc.	9,424	187	Livent Corp.(a)	4,604
248	Alnylam Pharmaceuticals, Inc.(a)	48,459	122	Minerals Technologies, Inc.	7,485

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

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Chemicals — continued</b>			<b>Electric Utilities — continued</b>	
19	Sherwin-Williams Co. □	\$ 5,253	152	FirstEnergy Corp.	\$ 5,987
70	Stepan Co. □	6,707	97	IDACORP, Inc.	9,974
		101,124			52,447
	<b>Commercial Services &amp; Supplies — 0.1%</b>			<b>Electrical Equipment — 0.4%</b>	
73	MSA Safety, Inc. □	12,118	97	Eaton Corp. PLC	19,916
25	Waste Management, Inc. □	4,095	132	Emerson Electric Co.	12,058
		16,213	57	Hubbell, Inc.	17,784
	<b>Communications Equipment — 0.3%</b>		80	Regal Rexnord Corp.	12,495
175	Ciena Corp.(a)	7,385	22	Rockwell Automation, Inc.	7,398
393	Cisco Systems, Inc. □	20,452			69,651
56	F5, Inc.(a) □	8,861		<b>Electronic Equipment, Instruments &amp; Components — 0.8%</b>	
97	Lumentum Holdings, Inc.(a) □	5,079	112	Advanced Energy Industries, Inc.	14,020
19	Motorola Solutions, Inc. □	5,446	63	Amphenol Corp., Class A	5,564
		47,223	234	Avnet, Inc.	11,349
	<b>Construction &amp; Engineering — 0.1%</b>		188	Cognex Corp.	10,269
251	AECOM	21,837	60	Corning, Inc.	2,036
	<b>Construction Materials — 0.2%</b>		188	Jabil, Inc.	20,806
27	Martin Marietta Materials, Inc. □	12,054	38	Keysight Technologies, Inc.(a)	6,121
66	Vulcan Materials Co. □	14,553	593	Knowles Corp.(a)	10,834
		26,607	37	Littelfuse, Inc.	11,270
	<b>Consumer Finance — 0.9%</b>		204	TE Connectivity Ltd.	29,272
1,540	Ally Financial, Inc.	47,032	14	Teledyne Technologies, Inc.(a)	5,383
247	American Express Co.	41,713	14	Zebra Technologies Corp., Class A(a)	4,312
614	Capital One Financial Corp.	71,850			131,236
100	Synchrony Financial	3,454		<b>Energy Equipment &amp; Services — 0.2%</b>	
		164,049	314	ChampionX Corp.	11,178
	<b>Consumer Staples Distribution &amp; Retail — 0.6%</b>		673	NOV, Inc.	13,514
144	BJ's Wholesale Club Holdings, Inc.(a)	9,549	100	Schlumberger NV	5,834
30	Costco Wholesale Corp. □	16,820			30,526
857	Kroger Co. □	41,684		<b>Entertainment — 1.4%</b>	
241	Sprouts Farmers Market, Inc.(a) □	9,459	200	Activision Blizzard, Inc.(a)	18,552
61	Target Corp. □	8,325	62	Electronic Arts, Inc.	8,454
143	Walmart, Inc. □	22,860	196	Netflix, Inc.(a)	86,038
		108,697	55	Take-Two Interactive Software, Inc.(a)	8,412
	<b>Containers &amp; Packaging — 0.1%</b>		934	Walt Disney Co.(a)	83,023
37	Ball Corp. □	2,171	2,724	Warner Bros Discovery, Inc.(a)	35,602
237	Sonoco Products Co. □	13,898			240,081
		16,069		<b>Financial Services — 1.7%</b>	
	<b>Distributors — 0.0%</b>		330	Block, Inc.(a)	26,575
36	Genuine Parts Co.	5,606	323	Fiserv, Inc.(a)	40,766
	<b>Diversified Consumer Services — 0.1%</b>		27	FleetCor Technologies, Inc.(a)	6,721
86	Grand Canyon Education, Inc.(a) □	9,335	254	Global Payments, Inc.	28,003
178	Service Corp. International □	11,864	25	Jack Henry & Associates, Inc.	4,189
		21,199	24	Mastercard, Inc., Class A	9,463
	<b>Diversified REITs — 0.1%</b>		1,133	MGIC Investment Corp.	18,966
576	American Assets Trust, Inc.	12,960	412	PayPal Holdings, Inc.(a)	31,238
	<b>Diversified Telecommunication Services — 0.3%</b>		418	Visa, Inc., Class A	99,371
1,105	AT&T, Inc.	16,044	225	Voya Financial, Inc.	16,709
138	Iridium Communications, Inc.	7,252	51	WEX, Inc.(a)	9,657
721	Verizon Communications, Inc.	24,572			291,658
		47,868		<b>Food Products — 0.6%</b>	
	<b>Electric Utilities — 0.3%</b>		128	Campbell Soup Co.	5,865
184	American Electric Power Co., Inc. □	15,592	208	Conagra Brands, Inc.	6,825
220	Eversource Energy □	15,913	133	Darling Ingredients, Inc.(a)	9,210
119	Exelon Corp. □	4,981	106	General Mills, Inc.	7,922
			35	Hershey Co.	8,096
			211	Hormel Foods Corp.	8,626
			97	Ingredion, Inc.	10,792

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Food Products — continued</b>			<b>Health Care Technology — 0.4%</b>		
41	J.M. Smucker Co.	\$ 6,177	1,044	Doximity, Inc., Class A(a)	\$ 37,302
146	Kellogg Co.	9,766	159	Veeva Systems, Inc., Class A(a)	32,471
141	Kraft Heinz Co.	5,101			69,773
97	McCormick & Co., Inc.	8,680		<b>Hotel &amp; Resort REITs — 0.0%</b>	
257	Mondelez International, Inc., Class A	19,051	159	Host Hotels & Resorts, Inc.	2,926
		106,111		<b>Hotels, Restaurants &amp; Leisure — 1.5%</b>	
<b>Gas Utilities — 0.2%</b>			374	Aramark	15,098
82	Atmos Energy Corp.	9,980	21	Booking Holdings, Inc.(a)	62,387
268	New Jersey Resources Corp.	11,980	3	Chipotle Mexican Grill, Inc.(a)	5,887
111	ONE Gas, Inc.	8,783	121	Hilton Worldwide Holdings, Inc.	18,814
		30,743	107	Marriott Vacations Worldwide Corp.	13,751
<b>Ground Transportation — 0.3%</b>			71	McDonald's Corp.	20,817
341	CSX Corp.	11,362	178	Norwegian Cruise Line Holdings Ltd.(a)	3,929
25	J.B. Hunt Transport Services, Inc.	5,099	495	Starbucks Corp.	50,277
50	Norfolk Southern Corp.	11,679	242	Travel & Leisure Co.	9,857
70	Ryder System, Inc.	7,150	40	Wingstop, Inc.	6,743
35	Saia, Inc.(a)	14,810	462	Yum China Holdings, Inc.	28,191
34	Union Pacific Corp.	7,889	196	Yum! Brands, Inc.	26,983
		57,989			262,734
<b>Health Care Equipment &amp; Supplies — 0.9%</b>			<b>Household Durables — 0.4%</b>		
124	Abbott Laboratories	13,805	48	DR Horton, Inc.	6,097
13	Align Technology, Inc.(a)	4,913	237	KB Home	12,791
263	Baxter International, Inc.	11,895	93	Meritage Homes Corp.	13,852
46	Becton Dickinson & Co.	12,816	364	PulteGroup, Inc.	30,718
12	Cooper Cos., Inc.	4,695	304	Taylor Morrison Home Corp.(a)	14,720
59	Edwards Lifesciences Corp.(a)	4,842			78,178
27	GE HealthCare Technologies, Inc.	2,106	<b>Household Products — 0.4%</b>		
103	Globus Medical, Inc., Class A(a)	6,208	116	Church & Dwight Co., Inc.	11,098
78	Haemonetics Corp.(a)	7,195	59	Colgate-Palmolive Co.	4,499
93	Intuitive Surgical, Inc.(a)	30,169	356	Energizer Holdings, Inc.	12,709
178	LeMaitre Vascular, Inc.	11,255	246	Procter & Gamble Co.	38,450
175	Medtronic PLC	15,358			66,756
38	Penumbra, Inc.(a)	11,528	<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>		
30	Shockwave Medical, Inc.(a)	7,818	521	AES Corp.	11,269
23	Stryker Corp.	6,518	<b>Industrial Conglomerates — 0.3%</b>		
10	Teleflex, Inc.	2,512	41	3M Co.	4,571
		153,633	204	General Electric Co.	23,305
<b>Health Care Providers &amp; Services — 1.0%</b>			113	Honeywell International, Inc.	21,937
149	Acadia Healthcare Co., Inc.(a)	11,775			49,813
83	Cardinal Health, Inc.	7,592	<b>Industrial REITs — 0.0%</b>		
45	Centene Corp.(a)	3,064	72	Prologis, Inc.	8,982
24	Chemed Corp.	12,506	<b>Insurance — 1.2%</b>		
48	Cigna Group	14,165	34	Allstate Corp.	3,831
314	CVS Health Corp.	23,453	703	American International Group, Inc.	42,377
16	Elevance Health, Inc.	7,546	107	Arch Capital Group Ltd.(a)	8,313
94	Encompass Health Corp.	6,207	36	Assurant, Inc.	4,842
91	HCA Healthcare, Inc.	24,826	49	Chubb Ltd.	10,016
78	Henry Schein, Inc.(a)	6,146	170	First American Financial Corp.	10,775
8	Humana, Inc.	3,655	103	Hanover Insurance Group, Inc.	11,689
23	Laboratory Corp. of America Holdings	4,920	113	Hartford Financial Services Group, Inc.	8,122
12	McKesson Corp.	4,829	46	Marsh & McLennan Cos., Inc.	8,667
261	Select Medical Holdings Corp.	7,832	84	Prudential Financial, Inc.	8,105
140	Tenet Healthcare Corp.(a)	10,462	210	Reinsurance Group of America, Inc.	29,474
37	UnitedHealth Group, Inc.	18,736	147	Selective Insurance Group, Inc.	15,169
		167,714	83	Travelers Cos., Inc.	14,327
<b>Health Care REITs — 0.1%</b>			174	Willis Towers Watson PLC	36,771
682	Physicians Realty Trust	10,053			212,478



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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Interactive Media &amp; Services — 2.8%</b>			<b>Metals &amp; Mining — continued</b>		
691	Alphabet, Inc., Class A(a)	\$ 91,710	163	Commercial Metals Co.	\$ 9,327
1,182	Alphabet, Inc., Class C(a)	157,336	67	Newmont Corp.	2,876
587	Meta Platforms, Inc., Class A(a)	187,018	51	Reliance Steel & Aluminum Co.	14,936
812	Pinterest, Inc., Class A(a)	23,540			43,519
278	Yelp, Inc.(a)	12,524	<b>Mortgage Real Estate Investment Trusts (REITs) — 0.1%</b>		
478	ZoomInfo Technologies, Inc.(a)	12,222	581	Invesco Mortgage Capital, Inc.	6,978
		484,350	471	KKR Real Estate Finance Trust, Inc.	5,868
<b>IT Services — 0.4%</b>					12,846
57	Accenture PLC, Class A	18,032	<b>Multi-Utilities — 0.1%</b>		
164	Cognizant Technology Solutions Corp., Class A	10,829	120	Consolidated Edison, Inc.	11,383
47	International Business Machines Corp.	6,776	49	DTE Energy Co.	5,601
451	Shopify, Inc., Class A(a)	30,479	30	WEC Energy Group, Inc.	2,696
16	VeriSign, Inc.(a)	3,375			19,680
		69,491	<b>Office REITs — 0.4%</b>		
<b>Leisure Products — 0.1%</b>			1,203	Brandywine Realty Trust	6,075
516	Mattel, Inc.(a)	10,991	590	Corporate Office Properties Trust	15,340
185	YETI Holdings, Inc.(a)	7,881	410	Douglas Emmett, Inc.	6,027
		18,872	546	Easterly Government Properties, Inc.	8,059
<b>Life Sciences Tools &amp; Services — 0.6%</b>			648	Highwoods Properties, Inc.	16,375
35	Agilent Technologies, Inc.	4,262	654	Kilroy Realty Corp.	23,348
81	Danaher Corp.	20,660			75,224
23	Fortrea Holdings, Inc.(a)	735	<b>Oil, Gas &amp; Consumable Fuels — 1.7%</b>		
191	Illumina, Inc.(a)	36,701	819	Antero Midstream Corp.	9,779
92	IQVIA Holdings, Inc.(a)	20,586	219	Antero Resources Corp.(a)	5,858
55	Repligen Corp.(a)	9,436	990	APA Corp.	40,085
19	Thermo Fisher Scientific, Inc.	10,424	76	Chevron Corp.	12,438
9	West Pharmaceutical Services, Inc.	3,312	538	CNX Resources Corp.(a)	10,975
		106,116	588	ConocoPhillips	69,219
<b>Machinery — 1.1%</b>			433	EOG Resources, Inc.	57,386
75	AGCO Corp.	9,982	170	Exxon Mobil Corp.	18,231
26	Caterpillar, Inc.	6,894	39	Hess Corp.	5,917
10	Cummins, Inc.	2,608	164	HF Sinclair Corp.	8,543
36	Deere & Co.	15,466	584	Kinder Morgan, Inc.	10,343
65	Dover Corp.	9,488	105	ONEOK, Inc.	7,039
100	Fortive Corp.	7,835	82	Phillips 66	9,147
276	Graco, Inc.	21,895	286	Range Resources Corp.	8,989
21	Illinois Tool Works, Inc.	5,530	1,085	Southwestern Energy Co.(a)	7,031
165	ITT, Inc.	16,434	41	Valero Energy Corp.	5,285
130	Oshkosh Corp.	11,969	211	Williams Cos., Inc.	7,269
69	PACCAR, Inc.	5,943			293,534
94	Parker-Hannifin Corp.	38,541	<b>Passenger Airlines — 0.2%</b>		
155	SPX Technologies, Inc.(a)	13,115	251	Alaska Air Group, Inc.(a)	12,206
164	Terex Corp.	9,615	304	Delta Air Lines, Inc.	14,063
144	Toro Co.	14,638	793	JetBlue Airways Corp.(a)	6,162
		189,953			32,431
<b>Media — 0.9%</b>			<b>Personal Care Products — 0.0%</b>		
9	Cable One, Inc.	6,516	21	Estee Lauder Cos., Inc., Class A	3,780
105	Charter Communications, Inc., Class A(a)	42,545	<b>Pharmaceuticals — 1.0%</b>		
1,101	Comcast Corp., Class A	49,831	154	Bristol-Myers Squibb Co.	9,577
345	Interpublic Group of Cos., Inc.	11,809	30	Eli Lilly & Co.	13,636
233	Liberty Broadband Corp., Class C(a)	20,767	71	Jazz Pharmaceuticals PLC(a)	9,260
179	New York Times Co., Class A	7,296	212	Johnson & Johnson	35,516
149	Omnicom Group, Inc.	12,609	162	Merck & Co., Inc.	17,277
205	Paramount Global, Class B	3,286	174	Novartis AG, ADR	18,253
		154,659	177	Novo Nordisk AS, ADR	28,515
<b>Metals &amp; Mining — 0.2%</b>			162	Perrigo Co. PLC	5,936
180	Alcoa Corp.	6,514	276	Pfizer, Inc.	9,953
559	Cleveland-Cliffs, Inc.(a)	9,866			



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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Pharmaceuticals — continued</b>			<b>Software — continued</b>		
529	Roche Holding AG, ADR	\$ 20,472	16	ServiceNow, Inc.(a)	\$ 9,328
78	Zoetis, Inc.	14,671	65	SPS Commerce, Inc.(a)	11,725
		183,066	16	Synopsys, Inc.(a)	7,229
<b>Professional Services — 0.4%</b>			17	Tyler Technologies, Inc.(a)	6,743
25	Automatic Data Processing, Inc.	6,182	267	Workday, Inc., Class A(a)	63,314
37	Ceridian HCM Holding, Inc.(a)	2,620			726,294
67	Concentrix Corp.	5,577	<b>Specialized REITs — 0.2%</b>		
102	Equifax, Inc.	20,816	20	American Tower Corp.	3,806
100	Exponent, Inc.	8,958	37	Crown Castle, Inc.	4,007
134	Korn Ferry	7,059	7	Equinix, Inc.	5,669
56	Leidos Holdings, Inc.	5,238	90	Extra Space Storage, Inc.	12,561
28	Paychex, Inc.	3,513	170	VICI Properties, Inc.	5,352
54	Paylocity Holding Corp.(a)	12,250	98	Weyerhaeuser Co.	3,338
		72,213			34,733
<b>Real Estate Management &amp; Development — 0.4%</b>			<b>Specialty Retail — 0.5%</b>		
603	CBRE Group, Inc., Class A(a)	50,236	33	Asbury Automotive Group, Inc.(a)	7,445
67	Jones Lang LaSalle, Inc.(a)	11,159	69	Boot Barn Holdings, Inc.(a)	6,479
		61,395	50	Dick's Sporting Goods, Inc.	7,050
<b>Residential REITs — 0.1%</b>			51	Five Below, Inc.(a)	10,625
39	AvalonBay Communities, Inc.	7,358	63	Home Depot, Inc.	21,032
58	Camden Property Trust	6,327	31	Lithia Motors, Inc.	9,627
		13,685	22	Ross Stores, Inc.	2,522
<b>Retail REITs — 0.2%</b>			144	TJX Cos., Inc.	12,460
973	Brixmor Property Group, Inc.	22,126	69	Williams-Sonoma, Inc.	9,566
331	NNN REIT, Inc.	14,127			86,806
33	Simon Property Group, Inc.	4,112	<b>Technology Hardware, Storage &amp; Peripherals — 0.6%</b>		
		40,365	497	Apple, Inc.	97,636
<b>Semiconductors &amp; Semiconductor Equipment — 2.2%</b>			208	Hewlett Packard Enterprise Co.	3,615
141	Advanced Micro Devices, Inc.(a)	16,130	126	HP, Inc.	4,136
85	Analog Devices, Inc.	16,960			105,387
26	Broadcom, Inc.	23,365	<b>Textiles, Apparel &amp; Luxury Goods — 0.4%</b>		
16	First Solar, Inc.(a)	3,318	61	Crocs, Inc.(a)	6,609
508	Intel Corp.	18,171	26	Deckers Outdoor Corp.(a)	14,136
144	Lattice Semiconductor Corp.(a)	13,095	162	NIKE, Inc., Class B	17,883
78	Micron Technology, Inc.	5,569	94	PVH Corp.	8,426
432	NVIDIA Corp.	201,869	1,740	Under Armour, Inc., Class A(a)	14,025
54	Qorvo, Inc.(a)	5,941	930	Under Armour, Inc., Class C(a)	6,901
299	QUALCOMM, Inc.	39,519			67,980
54	Silicon Laboratories, Inc.(a)	8,054	<b>Trading Companies &amp; Distributors — 0.1%</b>		
93	Synaptics, Inc.(a)	8,399	68	GATX Corp.	8,525
94	Texas Instruments, Inc.	16,920	43	Watsco, Inc.	16,262
57	Universal Display Corp.	8,315			24,787
101	Wolfspeed, Inc.(a)	6,656	<b>Water Utilities — 0.1%</b>		
		392,281	105	American States Water Co.	9,283
<b>Software — 4.2%</b>			29	American Water Works Co., Inc.	4,275
46	Adobe, Inc.(a)	25,124	223	Essential Utilities, Inc.	9,431
42	ANSYS, Inc.(a)	14,368			22,989
286	Autodesk, Inc.(a)	60,629	<b>Total Common Stocks</b>		
26	Cadence Design Systems, Inc.(a)	6,084	<b>(Identified Cost \$7,406,933)</b>		
205	Dynatrace, Inc.(a)	11,211			8,221,495
28	Intuit, Inc.	14,327	<b>Principal Amount</b>		
93	Manhattan Associates, Inc.(a)	17,728	<b>Bonds and Notes — 12.4%</b>		
647	Microsoft Corp.	217,340	<b>Apartment REITs — 0.1%</b>		
1,038	Oracle Corp.	121,685	\$ 14,000	Essex Portfolio LP, 3.000%, 1/15/2030	12,007
19	Palo Alto Networks, Inc.(a)	4,749			
71	Qualys, Inc.(a)	9,855			
36	Roper Technologies, Inc.	17,750			
476	Salesforce, Inc.(a)	107,105			

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

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Automotive — 0.2%</b>			<b>Electric — continued</b>		
\$ 24,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	\$ 23,111	\$ 5,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	\$ 4,059
5,000	Lear Corp., 4.250%, 5/15/2029	4,720	24,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	22,878
16,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	13,715			124,566
		41,546	<b>Environmental — 0.1%</b>		
<b>Banking — 1.9%</b>			15,000	Republic Services, Inc., 1.450%, 2/15/2031	11,729
25,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	23,457	5,000	Waste Management, Inc., 2.950%, 6/01/2041	3,692
17,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	16,821			15,421
13,000	Bank of Nova Scotia, 3.400%, 2/11/2024	12,831	<b>Finance Companies — 0.2%</b>		
26,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	23,203	13,000	Ares Capital Corp., 3.250%, 7/15/2025	12,128
24,000	Citigroup, Inc., 4.600%, 3/09/2026	23,418	15,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	13,198
21,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	20,333			25,326
21,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	20,669	<b>Food &amp; Beverage — 0.4%</b>		
22,000	KeyCorp, MTN, 2.550%, 10/01/2029	17,713	23,000	Coca-Cola Co., 1.450%, 6/01/2027	20,556
12,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	11,018	24,000	General Mills, Inc., 4.000%, 4/17/2025	23,399
13,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	11,549	10,000	Mondelez International, Inc., 2.750%, 4/13/2030	8,734
11,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	10,500	22,000	PepsiCo, Inc., 2.750%, 3/19/2030	19,743
25,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	23,218			72,432
25,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	24,563	<b>Government Owned - No Guarantee — 0.3%</b>		
12,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	11,643	14,000	Equinor ASA, 3.625%, 4/06/2040	11,624
11,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	10,741	35,000	Federal National Mortgage Association, 6.625%, 11/15/2030	40,258
17,000	State Street Corp., 2.400%, 1/24/2030	14,595			51,882
16,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	13,089	<b>Health Care REITs — 0.1%</b>		
24,000	Truist Bank, 3.200%, 4/01/2024	23,582	11,000	Welltower OP LLC, 2.800%, 6/01/2031	9,110
24,000	Westpac Banking Corp., 2.350%, 2/19/2025	22,931	<b>Health Insurance — 0.2%</b>		
		335,874	19,000	Elevance Health, Inc., 4.101%, 3/01/2028	18,272
<b>Brokerage — 0.2%</b>			16,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	17,193
23,000	BlackRock, Inc., 2.400%, 4/30/2030	19,821			35,465
27,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	18,611	<b>Healthcare — 0.3%</b>		
		38,432	8,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	7,710
<b>Building Materials — 0.2%</b>			7,000	CVS Health Corp., 4.300%, 3/25/2028	6,779
16,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	14,245	11,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	10,563
22,000	Owens Corning, 3.950%, 8/15/2029	20,596	14,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	13,179
		34,841	12,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	10,509
<b>Chemicals — 0.0%</b>					48,740
4,000	LYB International Finance BV, 5.250%, 7/15/2043	3,629	<b>Integrated Energy — 0.2%</b>		
<b>Consumer Products — 0.0%</b>			22,000	Exxon Mobil Corp., 2.992%, 3/19/2025	21,233
8,000	Procter & Gamble Co., 3.000%, 3/25/2030	7,368	17,000	Shell International Finance BV, 6.375%, 12/15/2038	19,101
<b>Diversified Manufacturing — 0.2%</b>					40,334
23,000	Eaton Corp., 4.150%, 3/15/2033	21,778	<b>Life Insurance — 0.1%</b>		
12,000	Emerson Electric Co., 2.000%, 12/21/2028	10,440	4,000	Athene Holding Ltd., 6.150%, 4/03/2030	4,054
		32,218	18,000	Manulife Financial Corp., 3.703%, 3/16/2032	16,340
<b>Electric — 0.7%</b>					20,394
15,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	13,183	<b>Mortgage Related — 3.2%</b>		
21,000	Duke Energy Corp., 3.750%, 4/15/2024	20,730	23,272	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	18,844
26,000	Entergy Corp., 0.900%, 9/15/2025	23,548	78,205	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(c)	65,916
15,000	Exelon Corp., 4.050%, 4/15/2030	14,024	74,375	Federal Home Loan Mortgage Corp., 3.000%, with various maturities in 2052(c)	65,099
26,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	21,603	64,115	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(c)	58,089
5,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	4,541	3,770	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	3,520
			63,867	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2051(c)	51,811

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2035 Fund (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Mortgage Related — continued</b>			<b>Treasuries — 1.5%</b>		
\$104,463	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2052(c)	\$ 88,191	\$ 36,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	\$ 19,626
87,790	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(c)	77,078	23,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	17,353
67,205	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	60,974	18,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	13,491
25,233	Federal National Mortgage Association, 4.000%, with various maturities from 2049 to 2052(c)	23,574	53,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	42,557
1,263	Federal National Mortgage Association, 4.500%, 5/01/2049	1,229	60,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	49,486
23,473	Government National Mortgage Association, 3.000%, 6/20/2052	20,876	29,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	23,784
24,800	Government National Mortgage Association, 5.500%, 4/20/2053	24,651	26,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	21,380
		559,852	73,000	U.S. Treasury Notes, 0.375%, 11/30/2025	66,051
			253,728		
<b>Natural Gas — 0.1%</b>			<b>Utility Other — 0.1%</b>		
23,000	NiSource, Inc., 0.950%, 8/15/2025	21,071	10,000	Essential Utilities, Inc., 4.276%, 5/01/2049	8,020
<b>Office REITs — 0.3%</b>			<b>Wireless — 0.1%</b>		
23,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	22,032	18,000	Vodafone Group PLC, 6.150%, 2/27/2037	18,736
11,000	Boston Properties LP, 2.750%, 10/01/2026	9,923	<b>Wirelines — 0.2%</b>		
24,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	17,748	10,000	AT&T, Inc., 3.650%, 6/01/2051	7,067
		49,703	20,000	Verizon Communications, Inc., 3 mo. USD LIBOR + 1.100%, 6.421%, 5/15/2025(d)	20,157
<b>Other REITs — 0.1%</b>			27,224		
15,000	Prologis LP, 1.250%, 10/15/2030	11,631	Total Bonds and Notes (Identified Cost \$2,364,966)		
<b>Pharmaceuticals — 0.3%</b>			2,156,570		
19,000	AbbVie, Inc., 3.600%, 5/14/2025	18,407	<b>Shares</b>		
11,000	Biogen, Inc., 2.250%, 5/01/2030	9,088	<b>Exchange-Traded Funds — 6.5%</b>		
11,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	10,251	15,261	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,120,687)	1,140,912
9,000	Merck & Co., Inc., 1.450%, 6/24/2030	7,304	<b>Mutual Funds — 9.9%</b>		
7,000	Viatisr, Inc., 3.850%, 6/22/2040	4,978	45,642	WCM Focused Emerging Markets Fund, Institutional Class	608,408
		50,028	49,450	WCM Focused International Growth Fund, Institutional Class	1,118,059
<b>Property &amp; Casualty Insurance — 0.0%</b>			Total Mutual Funds (Identified Cost \$1,946,884)		
6,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	5,268	1,726,467		
<b>Railroads — 0.1%</b>			<b>Affiliated Mutual Funds — 21.3%</b>		
25,000	CSX Corp., 2.600%, 11/01/2026	23,196	81,818	Loomis Sayles Inflation Protected Securities Fund, Class N	787,903
<b>Restaurants — 0.1%</b>			76,558	Loomis Sayles Limited Term Government and Agency Fund, Class N	816,878
21,000	Starbucks Corp., 2.250%, 3/12/2030	17,773	119,765	Mirova Global Green Bond Fund, Class N	990,459
<b>Retail REITs — 0.1%</b>			93,074	Mirova International Sustainable Equity Fund, Class N	1,116,884
6,000	Realty Income Corp., 3.400%, 1/15/2028	5,557	Total Affiliated Mutual Funds (Identified Cost \$4,102,401)		
7,000	Spirit Realty LP, 2.700%, 2/15/2032	5,385	3,712,124		
		10,942			
<b>Retailers — 0.2%</b>					
9,000	Amazon.com, Inc., 3.875%, 8/22/2037	8,158			
27,000	TJX Cos., Inc., 1.150%, 5/15/2028	23,198			
7,000	Walmart, Inc., 4.100%, 4/15/2033	6,761			
		38,117			
<b>Technology — 0.6%</b>					
24,000	Apple, Inc., 2.500%, 2/09/2025	23,111			
2,000	Broadcom, Inc., 3.137%, 11/15/2035(b)	1,534			
12,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	10,904			
15,000	Intel Corp., 2.450%, 11/15/2029	13,147			
19,000	International Business Machines Corp., 4.000%, 6/20/2042	16,046			
12,000	NVIDIA Corp., 2.850%, 4/01/2030	10,849			
18,000	Oracle Corp., 2.950%, 5/15/2025	17,242			
24,000	QUALCOMM, Inc., 1.650%, 5/20/2032	18,863			
		111,696			

Portfolio of Investments – as of July 31, 2023 (Unaudited)  
Natisis Sustainable Future 2035 Fund (continued)

Principal <input type="checkbox"/>		
Amount	Description	Value (t) <input type="checkbox"/>

**Short-Term Investments — 3.0%**

\$524,942	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/2023 at 2.500% to be repurchased at \$524,978 on 8/01/2023 collateralized by \$515,300 U.S. Treasury Bond, 4.375% due 5/15/2041 valued at \$535,798 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$524,942)	\$ 524,942
	Total Investments — 100.2% (Identified Cost \$17,466,813)	17,482,510
	Other assets less liabilities — (0.2)%	(40,900)
	Net Assets — 100.0%	<u>\$17,441,610</u>

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

(a) Non-income producing security.

(b) 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 July 31, 2023, the value of Rule 144A holdings amounted to \$23,456 or 0.1% of net assets.

(c) 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.

(d) Variable rate security. Rate as of July 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 July 31, 2023 (Unaudited)**

Equity	69.9%
Fixed Income	27.3
Short-Term Investments	<u>3.0</u>
Total Investments	100.2
Other assets less liabilities	<u>(0.2)</u>
Net Assets	<u>100.0%</u>

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natixis Sustainable Future 2040 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Common Stocks — 53.2% of Net Assets</b>					
<b>Aerospace &amp; Defense — 1.1%</b>			<b>Biotechnology — continued</b>		
235	AAR Corp.(a)	\$ 14,053	19	Biogen, Inc.(a)	\$ 5,134
580	Boeing Co.(a)	138,533	332	CRISPR Therapeutics AG(a)	19,033
45	L3Harris Technologies, Inc.	8,527	108	Gilead Sciences, Inc.	8,223
41	Lockheed Martin Corp.	18,301	192	Halozyne Therapeutics, Inc.(a)	8,248
94	Moog, Inc., Class A	9,911	77	Incyte Corp.(a)	4,906
147	RTX Corp.	12,926	112	Neurocrine Biosciences, Inc.(a)	11,412
		202,251	74	Regeneron Pharmaceuticals, Inc.(a)	54,901
<b>Air Freight &amp; Logistics — 0.5%</b>			33	United Therapeutics Corp.(a)	8,010
349	Expeditors International of Washington, Inc.	44,428	14	Vertex Pharmaceuticals, Inc.(a)	4,933
33	FedEx Corp.	8,908			192,523
188	GXO Logistics, Inc.(a)	12,609	<b>Broadline Retail — 2.0%</b>		
91	United Parcel Service, Inc., Class B	17,029	265	Alibaba Group Holding Ltd., ADR(a)	27,072
		82,974	2,204	Amazon.com, Inc.(a)	294,631
<b>Automobile Components — 0.7%</b>			817	eBay, Inc.	36,365
46	Aptiv PLC(a)	5,037	424	Macy's, Inc.	7,034
840	BorgWarner, Inc.	39,060			365,102
631	Dana, Inc.	11,976	<b>Building Products — 1.0%</b>		
522	Magna International, Inc.	33,580	103	Builders FirstSource, Inc.(a)	14,876
549	Mobileye Global, Inc., Class A(a)	20,961	161	Carlisle Cos., Inc.	44,629
168	Phinia, Inc.(a)	4,766	105	Carrier Global Corp.	6,253
87	Visteon Corp.(a)	13,406	512	Fortune Brands Innovations, Inc.	36,388
		128,786	50	Lennox International, Inc.	18,372
<b>Automobiles — 1.2%</b>			711	Masco Corp.	43,143
1,901	General Motors Co.	72,941	150	Owens Corning	20,999
518	Tesla, Inc.(a)	138,529	122	Trex Co., Inc.(a)	8,435
90	Thor Industries, Inc.	10,394			193,095
		221,864	<b>Capital Markets — 3.1%</b>		
<b>Banks — 2.8%</b>			1,038	Bank of New York Mellon Corp.	47,084
398	Ameris Bancorp	17,373	13	BlackRock, Inc.	9,605
2,211	Bank of America Corp.	70,752	44	Cboe Global Markets, Inc.	6,146
1,119	Citigroup, Inc.	53,332	935	Charles Schwab Corp.	61,803
142	Citizens Financial Group, Inc.	4,581	78	CME Group, Inc.	15,519
282	East West Bancorp, Inc.	17,543	81	FactSet Research Systems, Inc.	35,238
26	First Citizens BancShares, Inc., Class A	37,214	149	Goldman Sachs Group, Inc.	53,025
713	First Financial Bancorp	16,463	635	Intercontinental Exchange, Inc.	72,898
1,851	FNB Corp.	23,674	318	Janus Henderson Group PLC	9,333
1,187	Fulton Financial Corp.	16,974	1,195	KKR & Co., Inc.	70,959
396	International Bancshares Corp.	19,657	79	Moody's Corp.	27,867
361	JPMorgan Chase & Co.	57,024	103	Morgan Stanley	9,431
123	PNC Financial Services Group, Inc.	16,837	67	MSCI, Inc.	36,721
192	Regions Financial Corp.	3,911	36	Northern Trust Corp.	2,884
1,513	Truist Financial Corp.	50,262	52	S&P Global, Inc.	20,515
619	Trustmark Corp.	16,255	506	SEI Investments Co.	31,873
173	U.S. Bancorp	6,865	671	State Street Corp.	48,607
376	Webster Financial Corp.	17,792	37	T. Rowe Price Group, Inc.	4,561
1,522	Wells Fargo & Co.	70,256	62	Virtus Investment Partners, Inc.	12,755
		516,765			576,824
<b>Beverages — 0.8%</b>			<b>Chemicals — 0.6%</b>		
70	Boston Beer Co., Inc., Class A(a)	26,001	14	Air Products & Chemicals, Inc.	4,275
240	Coca-Cola Co.	14,863	217	Celanese Corp.	27,210
213	Keurig Dr Pepper, Inc.	7,244	51	DuPont de Nemours, Inc.	3,959
1,660	Monster Beverage Corp.(a)	95,433	32	Ecolab, Inc.	5,861
45	PepsiCo, Inc.	8,436	175	HB Fuller Co.	12,955
		151,977	123	Innospec, Inc.	13,178
<b>Biotechnology — 1.0%</b>			61	Linde PLC	23,831
70	AbbVie, Inc.	10,471	228	Livent Corp.(a)	5,613
293	Alnylam Pharmaceuticals, Inc.(a)	57,252	144	Minerals Technologies, Inc.	8,834

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Chemicals — continued</b>			<b>Electric Utilities — continued</b>		
21	Sherwin-Williams Co. □	\$ 5,807	169	FirstEnergy Corp.	\$ 6,657
83	Stepan Co. □	7,953	119	IDACORP, Inc.	12,235
		119,476			60,965
<b>Commercial Services &amp; Supplies — 0.1%</b>			<b>Electrical Equipment — 0.4%</b>		
88	MSA Safety, Inc. □	14,608	110	Eaton Corp. PLC	22,585
30	Waste Management, Inc. □	4,914	146	Emerson Electric Co.	13,337
		19,522	69	Hubbell, Inc.	21,528
<b>Communications Equipment — 0.3%</b>			97	Regal Rexnord Corp.	15,150
210	Ciena Corp.(a) □	8,862	27	Rockwell Automation, Inc.	9,080
473	Cisco Systems, Inc. □	24,615			81,680
62	F5, Inc.(a) □	9,811	<b>Electronic Equipment, Instruments &amp; Components — 0.9%</b>		
120	Lumentum Holdings, Inc.(a) □	6,283	137	Advanced Energy Industries, Inc.	17,150
22	Motorola Solutions, Inc. □	6,306	71	Amphenol Corp., Class A	6,270
		55,877	285	Avnet, Inc.	13,823
<b>Construction &amp; Engineering — 0.1%</b>			227	Cognex Corp.	12,399
308	AECOM	26,796	60	Corning, Inc.	2,036
<b>Construction Materials — 0.2%</b>			230	Jabil, Inc.	25,454
31	Martin Marietta Materials, Inc. □	13,840	43	Keysight Technologies, Inc.(a)	6,926
75	Vulcan Materials Co. □	16,538	725	Knowles Corp.(a)	13,246
		30,378	45	Littelfuse, Inc.	13,707
<b>Consumer Finance — 1.1%</b>			244	TE Connectivity Ltd.	35,012
1,873	Ally Financial, Inc.	57,201	16	Teledyne Technologies, Inc.(a)	6,152
295	American Express Co.	49,820	16	Zebra Technologies Corp., Class A(a)	4,927
744	Capital One Financial Corp.	87,063			157,102
122	Synchrony Financial	4,214	<b>Energy Equipment &amp; Services — 0.2%</b>		
		198,298	385	ChampionX Corp.	13,706
<b>Consumer Staples Distribution &amp; Retail — 0.7%</b>			819	NOV, Inc.	16,446
176	BJ's Wholesale Club Holdings, Inc.(a)	11,671	118	Schlumberger NV	6,884
35	Costco Wholesale Corp. □	19,623			37,036
993	Kroger Co. □	48,299	<b>Entertainment — 1.5%</b>		
296	Sprouts Farmers Market, Inc.(a) □	11,618	220	Activision Blizzard, Inc.(a)	20,407
66	Target Corp. □	9,007	69	Electronic Arts, Inc.	9,408
165	Walmart, Inc. □	26,377	233	Netflix, Inc.(a)	102,280
		126,595	61	Take-Two Interactive Software, Inc.(a)	9,330
<b>Containers &amp; Packaging — 0.1%</b>			1,101	Walt Disney Co.(a)	97,868
40	Ball Corp. □	2,348	3,146	Warner Bros Discovery, Inc.(a)	41,118
288	Sonoco Products Co. □	16,888			280,411
		19,236	<b>Financial Services — 1.9%</b>		
<b>Distributors — 0.0%</b>			389	Block, Inc.(a)	31,326
41	Genuine Parts Co.	6,385	392	Fiserv, Inc.(a)	49,474
<b>Diversified Consumer Services — 0.1%</b>			31	FleetCor Technologies, Inc.(a)	7,716
106	Grand Canyon Education, Inc.(a) □	11,506	302	Global Payments, Inc.	33,296
217	Service Corp. International □	14,463	27	Jack Henry & Associates, Inc.	4,525
		25,969	29	Mastercard, Inc., Class A	11,434
<b>Diversified REITs — 0.1%</b>			1,390	MGIC Investment Corp.	23,269
700	American Assets Trust, Inc.	15,750	482	PayPal Holdings, Inc.(a)	36,545
<b>Diversified Telecommunication Services — 0.3%</b>			493	Visa, Inc., Class A	117,201
1,242	AT&T, Inc.	18,034	274	Voya Financial, Inc.	20,347
168	Iridium Communications, Inc.	8,828	60	WEX, Inc.(a)	11,361
828	Verizon Communications, Inc.	28,218			346,494
		55,080	<b>Food Products — 0.7%</b>		
<b>Electric Utilities — 0.3%</b>			148	Campbell Soup Co.	6,781
213	American Electric Power Co., Inc. □	18,050	230	Conagra Brands, Inc.	7,546
254	Eversource Energy □	18,372	163	Darling Ingredients, Inc.(a)	11,288
135	Exelon Corp. □	5,651	117	General Mills, Inc.	8,745
			40	Hershey Co.	9,252
			230	Hormel Foods Corp.	9,402
			117	Ingredion, Inc.	13,018



Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2040 Fund (continued) □

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Food Products — continued</b>			<b>Health Care Technology — 0.4%</b>		
43	J.M. Smucker Co.	\$ 6,478	1,236	Doximity, Inc., Class A(a)	\$ 44,162
161	Kellogg Co.	10,769	188	Veeva Systems, Inc., Class A(a)	38,394
146	Kraft Heinz Co.	5,282			82,556
110	McCormick & Co., Inc.	9,843			
292	Mondelez International, Inc., Class A	21,646			
		120,050		<b>Hotel &amp; Resort REITs — 0.0%</b>	
			186	Host Hotels & Resorts, Inc.	3,422
<b>Gas Utilities — 0.2%</b>				<b>Hotels, Restaurants &amp; Leisure — 1.7%</b>	
95	Atmos Energy Corp.	11,562	457	Aramark	18,449
326	New Jersey Resources Corp.	14,572	28	Booking Holdings, Inc.(a)	83,182
136	ONE Gas, Inc.	10,762	4	Chipotle Mexican Grill, Inc.(a)	7,849
		36,896	147	Hilton Worldwide Holdings, Inc.	22,857
			129	Marriott Vacations Worldwide Corp.	16,578
<b>Ground Transportation — 0.4%</b>			84	McDonald's Corp.	24,629
379	CSX Corp.	12,628	195	Norwegian Cruise Line Holdings Ltd.(a)	4,304
28	J.B. Hunt Transport Services, Inc.	5,710	584	Starbucks Corp.	59,317
59	Norfolk Southern Corp.	13,782	297	Travel & Leisure Co.	12,097
83	Ryder System, Inc.	8,479	48	Wingstop, Inc.	8,092
44	Saia, Inc.(a)	18,618	546	Yum China Holdings, Inc.	33,317
39	Union Pacific Corp.	9,049	229	Yum! Brands, Inc.	31,526
		68,266			322,197
<b>Health Care Equipment &amp; Supplies — 1.0%</b>				<b>Household Durables — 0.5%</b>	
138	Abbott Laboratories	15,363	55	DR Horton, Inc.	6,986
16	Align Technology, Inc.(a)	6,046	289	KB Home	15,597
375	Baxter International, Inc.	16,961	114	Meritage Homes Corp.	16,980
54	Becton Dickinson & Co.	15,045	447	PulteGroup, Inc.	37,722
14	Cooper Cos., Inc.	5,478	370	Taylor Morrison Home Corp.(a)	17,916
67	Edwards Lifesciences Corp.(a)	5,499			95,201
28	GE HealthCare Technologies, Inc.	2,184		<b>Household Products — 0.4%</b>	
125	Globus Medical, Inc., Class A(a)	7,534	134	Church & Dwight Co., Inc.	12,820
94	Haemonetics Corp.(a)	8,671	96	Colgate-Palmolive Co.	7,321
111	Intuitive Surgical, Inc.(a)	36,008	433	Energizer Holdings, Inc.	15,458
216	LeMaitre Vascular, Inc.	13,658	282	Procter & Gamble Co.	44,076
200	Medtronic PLC	17,552			79,675
46	Penumbra, Inc.(a)	13,954		<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>	
36	Shockwave Medical, Inc.(a)	9,382	573	AES Corp.	12,394
27	Stryker Corp.	7,652		<b>Industrial Conglomerates — 0.3%</b>	
11	Teleflex, Inc.	2,763	49	3M Co.	5,464
		183,750	238	General Electric Co.	27,189
			133	Honeywell International, Inc.	25,819
<b>Health Care Providers &amp; Services — 1.1%</b>					58,472
181	Acadia Healthcare Co., Inc.(a)	14,304		<b>Industrial REITs — 0.1%</b>	
93	Cardinal Health, Inc.	8,507	86	Prologis, Inc.	10,729
51	Centene Corp.(a)	3,473		<b>Insurance — 1.4%</b>	
29	Chemed Corp.	15,112	36	Allstate Corp.	4,056
56	Cigna Group	16,526	815	American International Group, Inc.	49,128
369	CVS Health Corp.	27,561	124	Arch Capital Group Ltd.(a)	9,634
20	Elevance Health, Inc.	9,433	39	Assurant, Inc.	5,246
113	Encompass Health Corp.	7,461	57	Chubb Ltd.	11,651
110	HCA Healthcare, Inc.	30,009	209	First American Financial Corp.	13,246
91	Henry Schein, Inc.(a)	7,170	124	Hanover Insurance Group, Inc.	14,072
9	Humana, Inc.	4,111	125	Hartford Financial Services Group, Inc.	8,985
24	Laboratory Corp. of America Holdings	5,134	54	Marsh & McLennan Cos., Inc.	10,175
14	McKesson Corp.	5,634	94	Prudential Financial, Inc.	9,070
320	Select Medical Holdings Corp.	9,603	253	Reinsurance Group of America, Inc.	35,509
172	Tenet Healthcare Corp.(a)	12,853	178	Selective Insurance Group, Inc.	18,368
44	UnitedHealth Group, Inc.	22,280	94	Travelers Cos., Inc.	16,225
		199,171	206	Willis Towers Watson PLC	43,534
<b>Health Care REITs — 0.1%</b>					248,899
822	Physicians Realty Trust	12,116			



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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Interactive Media &amp; Services — 3.2%</b>			<b>Metals &amp; Mining — continued</b>		
867	Alphabet, Inc., Class A(a)	\$ 115,068	193	Commercial Metals Co.	\$ 11,044
1,386	Alphabet, Inc., Class C(a)	184,490	76	Newmont Corp.	3,262
697	Meta Platforms, Inc., Class A(a)	222,064	62	Reliance Steel & Aluminum Co.	18,157
999	Pinterest, Inc., Class A(a)	28,961			52,013
341	Yelp, Inc.(a)	15,362	<b>Mortgage Real Estate Investment Trusts (REITs) — 0.1%</b>		
736	ZoomInfo Technologies, Inc.(a)	18,820	708	Invesco Mortgage Capital, Inc.	8,503
		584,765	579	KKR Real Estate Finance Trust, Inc.	7,214
<b>IT Services — 0.4%</b>					15,717
66	Accenture PLC, Class A	20,879	<b>Multi-Utilities — 0.1%</b>		
180	Cognizant Technology Solutions Corp., Class A	11,885	140	Consolidated Edison, Inc.	13,281
54	International Business Machines Corp.	7,786	57	DTE Energy Co.	6,515
534	Shopify, Inc., Class A(a)	36,088	35	WEC Energy Group, Inc.	3,145
19	VeriSign, Inc.(a)	4,008			22,941
		80,646	<b>Office REITs — 0.5%</b>		
<b>Leisure Products — 0.1%</b>			1,453	Brandywine Realty Trust	7,337
629	Mattel, Inc.(a)	13,398	711	Corporate Office Properties Trust	18,486
218	YETI Holdings, Inc.(a)	9,287	494	Douglas Emmett, Inc.	7,262
		22,685	670	Easterly Government Properties, Inc.	9,889
<b>Life Sciences Tools &amp; Services — 0.7%</b>			789	Highwoods Properties, Inc.	19,938
38	Agilent Technologies, Inc.	4,627	801	Kilroy Realty Corp.	28,596
96	Danaher Corp.	24,486			91,508
24	Fortrea Holdings, Inc.(a)	767	<b>Oil, Gas &amp; Consumable Fuels — 1.9%</b>		
223	Illumina, Inc.(a)	42,849	1,005	Antero Midstream Corp.	12,000
113	IQVIA Holdings, Inc.(a)	25,285	267	Antero Resources Corp.(a)	7,142
67	Repligen Corp.(a)	11,495	1,174	APA Corp.	47,535
22	Thermo Fisher Scientific, Inc.	12,071	87	Chevron Corp.	14,238
10	West Pharmaceutical Services, Inc.	3,680	661	CNX Resources Corp.(a)	13,484
		125,260	698	ConocoPhillips	82,169
<b>Machinery — 1.2%</b>			510	EOG Resources, Inc.	67,590
91	AGCO Corp.	12,112	196	Exxon Mobil Corp.	21,019
31	Caterpillar, Inc.	8,220	47	Hess Corp.	7,131
11	Cummins, Inc.	2,869	194	HF Sinclair Corp.	10,106
42	Deere & Co.	18,043	649	Kinder Morgan, Inc.	11,494
73	Dover Corp.	10,656	119	ONEOK, Inc.	7,978
114	Fortive Corp.	8,932	92	Phillips 66	10,263
340	Graco, Inc.	26,972	351	Range Resources Corp.	11,032
24	Illinois Tool Works, Inc.	6,320	1,308	Southwestern Energy Co.(a)	8,476
199	ITT, Inc.	19,821	48	Valero Energy Corp.	6,188
159	Oshkosh Corp.	14,639	243	Williams Cos., Inc.	8,371
84	PACCAR, Inc.	7,235			346,216
113	Parker-Hannifin Corp.	46,331	<b>Passenger Airlines — 0.2%</b>		
190	SPX Technologies, Inc.(a)	16,076	289	Alaska Air Group, Inc.(a)	14,054
202	Terex Corp.	11,843	353	Delta Air Lines, Inc.	16,330
174	Toro Co.	17,687	953	JetBlue Airways Corp.(a)	7,405
		227,756			37,789
<b>Media — 1.0%</b>			<b>Personal Care Products — 0.0%</b>		
11	Cable One, Inc.	7,963	22	Estee Lauder Cos., Inc., Class A	3,960
125	Charter Communications, Inc., Class A(a)	50,649	<b>Pharmaceuticals — 1.2%</b>		
1,279	Comcast Corp., Class A	57,887	169	Bristol-Myers Squibb Co.	10,510
473	Interpublic Group of Cos., Inc.	16,191	34	Eli Lilly & Co.	15,455
283	Liberty Broadband Corp., Class C(a)	25,224	87	Jazz Pharmaceuticals PLC(a)	11,347
211	New York Times Co., Class A	8,600	245	Johnson & Johnson	41,045
166	Omnicom Group, Inc.	14,047	185	Merck & Co., Inc.	19,730
219	Paramount Global, Class B	3,511	206	Novartis AG, ADR	21,609
		184,072	209	Novo Nordisk AS, ADR	33,670
<b>Metals &amp; Mining — 0.3%</b>			191	Perrigo Co. PLC	6,998
212	Alcoa Corp.	7,672	301	Pfizer, Inc.	10,854
673	Cleveland-Cliffs, Inc.(a)	11,878			

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Pharmaceuticals — continued</b>			<b>Software — continued</b>		
620	Roche Holding AG, ADR	\$ 23,994	19	ServiceNow, Inc.(a)	\$ 11,077
107	Zoetis, Inc.	20,126	79	SPS Commerce, Inc.(a)	14,251
		215,338	20	Synopsys, Inc.(a)	9,036
<b>Professional Services — 0.5%</b>			20	Tyler Technologies, Inc.(a)	7,933
26	Automatic Data Processing, Inc.	6,429	320	Workday, Inc., Class A(a)	75,881
40	Ceridian HCM Holding, Inc.(a)	2,832			865,202
82	Concentrix Corp.	6,826	<b>Specialized REITs — 0.2%</b>		
126	Equifax, Inc.	25,714	23	American Tower Corp.	4,377
120	Exponent, Inc.	10,750	42	Crown Castle, Inc.	4,548
159	Korn Ferry	8,376	8	Equinix, Inc.	6,479
57	Leidos Holdings, Inc.	5,331	109	Extra Space Storage, Inc.	15,240
31	Paychex, Inc.	3,890	200	VICI Properties, Inc.	6,296
64	Paylocity Holding Corp.(a)	14,518	108	Weyerhaeuser Co.	3,679
		84,666			40,619
<b>Real Estate Management &amp; Development — 0.4%</b>			<b>Specialty Retail — 0.6%</b>		
729	CBRE Group, Inc., Class A(a)	60,733	39	Asbury Automotive Group, Inc.(a)	8,798
82	Jones Lang LaSalle, Inc.(a)	13,657	81	Boot Barn Holdings, Inc.(a)	7,606
		74,390	60	Dick's Sporting Goods, Inc.	8,460
<b>Residential REITs — 0.1%</b>			62	Five Below, Inc.(a)	12,917
45	AvalonBay Communities, Inc.	8,489	83	Home Depot, Inc.	27,709
67	Camden Property Trust	7,309	38	Lithia Motors, Inc.	11,800
		15,798	23	Ross Stores, Inc.	2,637
<b>Retail REITs — 0.3%</b>			165	TJX Cos., Inc.	14,277
1,194	Brixmor Property Group, Inc.	27,152	82	Williams-Sonoma, Inc.	11,369
399	NNN REIT, Inc.	17,029			105,573
38	Simon Property Group, Inc.	4,735	<b>Technology Hardware, Storage &amp; Peripherals — 0.7%</b>		
		48,916	579	Apple, Inc.	113,745
<b>Semiconductors &amp; Semiconductor Equipment — 2.5%</b>			239	Hewlett Packard Enterprise Co.	4,154
178	Advanced Micro Devices, Inc.(a)	20,363	139	HP, Inc.	4,563
96	Analog Devices, Inc.	19,155			122,462
31	Broadcom, Inc.	27,858	<b>Textiles, Apparel &amp; Luxury Goods — 0.4%</b>		
20	First Solar, Inc.(a)	4,148	72	Crocs, Inc.(a)	7,801
589	Intel Corp.	21,068	32	Deckers Outdoor Corp.(a)	17,398
176	Lattice Semiconductor Corp.(a)	16,005	185	NIKE, Inc., Class B	20,422
92	Micron Technology, Inc.	6,568	114	PVH Corp.	10,219
510	NVIDIA Corp.	238,318	2,041	Under Armour, Inc., Class A(a)	16,450
57	Qorvo, Inc.(a)	6,271	1,030	Under Armour, Inc., Class C(a)	7,643
351	QUALCOMM, Inc.	46,392			79,933
64	Silicon Laboratories, Inc.(a)	9,545	<b>Trading Companies &amp; Distributors — 0.2%</b>		
112	Synaptics, Inc.(a)	10,115	82	GATX Corp.	10,279
108	Texas Instruments, Inc.	19,440	52	Watsco, Inc.	19,666
68	Universal Display Corp.	9,920			29,945
119	Wolfspeed, Inc.(a)	7,842	<b>Water Utilities — 0.2%</b>		
		463,008	126	American States Water Co.	11,140
<b>Software — 4.7%</b>			48	American Water Works Co., Inc.	7,077
55	Adobe, Inc.(a)	30,039	274	Essential Utilities, Inc.	11,587
58	ANSYS, Inc.(a)	19,842			29,804
339	Autodesk, Inc.(a)	71,865	<b>Total Common Stocks</b>		
30	Cadence Design Systems, Inc.(a)	7,020	<b>(Identified Cost \$8,738,811)</b>		
247	Dynatrace, Inc.(a)	13,508			9,799,987
33	Intuit, Inc.	16,886	<b>Principal Amount</b>		
114	Manhattan Associates, Inc.(a)	21,731	<b>Bonds and Notes — 8.0%</b>		
761	Microsoft Corp.	255,635	<b>Apartment REITs — 0.0%</b>		
1,239	Oracle Corp.	145,248	\$ 6,000	Essex Portfolio LP, 3.000%, 1/15/2030	5,146
21	Palo Alto Networks, Inc.(a)	5,249			
86	Qualys, Inc.(a)	11,937			
42	Roper Technologies, Inc.	20,708			
566	Salesforce, Inc.(a)	127,356			

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2040 Fund (continued) □

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Automotive — 0.1%</b>			<b>Electric — continued</b>		
\$ 12,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	\$ 11,555	\$ 3,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	\$ 2,436
6,000	Lear Corp., 4.250%, 5/15/2029	5,664	17,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	16,205
10,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	8,572			85,433
		25,791	<b>Environmental — 0.1%</b>		
<b>Banking — 1.2%</b>			7,000	Republic Services, Inc., 1.450%, 2/15/2031	5,473
15,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	14,074	8,000	Waste Management, Inc., 2.950%, 6/01/2041	5,908
10,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	9,895			11,381
6,000	Bank of Nova Scotia, 3.400%, 2/11/2024	5,922	<b>Finance Companies — 0.1%</b>		
16,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	14,279	8,000	Ares Capital Corp., 3.250%, 7/15/2025	7,463
14,000	Citigroup, Inc., 4.600%, 3/09/2026	13,660	9,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	7,919
14,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	13,555			15,382
13,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	12,795	<b>Food &amp; Beverage — 0.3%</b>		
21,000	KeyCorp, MTN, 2.550%, 10/01/2029	16,908	16,000	Coca-Cola Co., 1.450%, 6/01/2027	14,299
6,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	5,509	14,000	General Mills, Inc., 4.000%, 4/17/2025	13,649
12,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	10,661	6,000	Mondelez International, Inc., 2.750%, 4/13/2030	5,241
7,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	6,682	16,000	PepsiCo, Inc., 2.750%, 3/19/2030	14,359
16,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	14,859			47,548
15,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	14,738	<b>Government Owned - No Guarantee — 0.2%</b>		
6,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	5,822	10,000	Equinor ASA, 3.625%, 4/06/2040	8,303
8,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	7,811	24,000	Federal National Mortgage Association, 6.625%, 11/15/2030	27,605
11,000	State Street Corp., 2.400%, 1/24/2030	9,444			35,908
7,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	5,726	<b>Health Care REITs — 0.0%</b>		
16,000	Truist Bank, 3.200%, 4/01/2024	15,721	8,000	Welltower OP LLC, 2.800%, 6/01/2031	6,625
14,000	Westpac Banking Corp., 2.350%, 2/19/2025	13,377	<b>Health Insurance — 0.1%</b>		
		211,438	16,000	Elevance Health, Inc., 4.101%, 3/01/2028	15,387
<b>Brokerage — 0.1%</b>			10,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	10,746
14,000	BlackRock, Inc., 2.400%, 4/30/2030	12,065			26,133
17,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	11,718	<b>Healthcare — 0.2%</b>		
		23,783	5,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	4,819
<b>Building Materials — 0.1%</b>			7,000	CVS Health Corp., 4.300%, 3/25/2028	6,779
9,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	8,013	8,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	7,682
14,000	Owens Corning, 3.950%, 8/15/2029	13,106	11,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	10,355
		21,119	6,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	5,254
<b>Chemicals — 0.0%</b>					34,889
6,000	LYB International Finance BV, 5.250%, 7/15/2043	5,444	<b>Integrated Energy — 0.1%</b>		
<b>Consumer Products — 0.0%</b>			14,000	Exxon Mobil Corp., 2.992%, 3/19/2025	13,512
5,000	Procter & Gamble Co., 3.000%, 3/25/2030	4,605	9,000	Shell International Finance BV, 6.375%, 12/15/2038	10,112
<b>Diversified Manufacturing — 0.1%</b>					23,624
15,000	Eaton Corp., 4.150%, 3/15/2033	14,203	<b>Life Insurance — 0.1%</b>		
8,000	Emerson Electric Co., 2.000%, 12/21/2028	6,960	4,000	Athene Holding Ltd., 6.150%, 4/03/2030	4,054
		21,163	9,000	Manulife Financial Corp., 3.703%, 3/16/2032	8,170
<b>Electric — 0.5%</b>					12,224
8,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	7,031	<b>Mortgage Related — 1.9%</b>		
11,000	Duke Energy Corp., 3.750%, 4/15/2024	10,859	41,889	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	33,920
22,000	Entergy Corp., 0.900%, 9/15/2025	19,925	60,288	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(c)	50,812
12,000	Exelon Corp., 4.050%, 4/15/2030	11,219	60,755	Federal Home Loan Mortgage Corp., 3.000%, with various maturities from 2049 to 2052(c)	53,183
17,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	14,125	52,749	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(c)	47,792
4,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	3,633	1,885	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	1,760
			26,946	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2051(c)	21,866

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2040 Fund (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Mortgage Related — continued</b>			<b>Treasuries — 1.2%</b>		
\$ 48,179	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2052(c)	\$ 40,681	\$ 25,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	\$ 13,629
43,642	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(c)	38,317	17,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	12,826
20,907	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	18,979	15,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	11,242
14,828	Federal National Mortgage Association, 4.000%, with various maturities from 2049 to 2052(c)	13,851	38,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	30,513
589	Federal National Mortgage Association, 4.500%, with various maturities in 2049(c)	573	41,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	33,816
14,083	Government National Mortgage Association, 3.000%, 6/20/2052	12,525	21,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	17,223
14,880	Government National Mortgage Association, 5.500%, 4/20/2053	14,791	27,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	22,202
		349,050	82,000	U.S. Treasury Notes, 0.375%, 11/30/2025	74,194
<b>Natural Gas — 0.1%</b>			<b>Utility Other — 0.1%</b>		
21,000	NiSource, Inc., 0.950%, 8/15/2025	19,239	11,000	Essential Utilities, Inc., 4.276%, 5/01/2049	8,822
<b>Office REITs — 0.2%</b>			<b>Wireless — 0.1%</b>		
12,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	11,495	17,000	Vodafone Group PLC, 6.150%, 2/27/2037	17,695
11,000	Boston Properties LP, 2.750%, 10/01/2026	9,923	<b>Wirelines — 0.1%</b>		
12,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	8,874	5,000	AT&T, Inc., 3.650%, 6/01/2051	3,533
		30,292	14,000	Verizon Communications, Inc., 3 mo. USD LIBOR + 1.100%, 6.421%, 5/15/2025(d)	14,110
<b>Other REITs — 0.0%</b>			<b>Total Bonds and Notes</b>		
7,000	Prologis LP, 1.250%, 10/15/2030	5,428	(Identified Cost \$1,585,282)		
<b>Pharmaceuticals — 0.2%</b>			<b>Shares</b>		
15,000	AbbVie, Inc., 3.600%, 5/14/2025	14,532	<b>Exchange-Traded Funds — 6.8%</b>		
6,000	Biogen, Inc., 2.250%, 5/01/2030	4,957	16,874	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,229,594)	1,261,500
13,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	12,115	<b>Mutual Funds — 10.7%</b>		
5,000	Merck & Co., Inc., 1.450%, 6/24/2030	4,058	53,979	WCM Focused Emerging Markets Fund, Institutional Class	719,546
5,000	Viatis, Inc., 3.850%, 6/22/2040	3,556	55,433	WCM Focused International Growth Fund, Institutional Class	1,253,335
		39,218	<b>Total Mutual Funds</b>		
<b>Property &amp; Casualty Insurance — 0.0%</b>			(Identified Cost \$2,172,478)		
4,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	3,512	<b>Affiliated Mutual Funds — 17.1%</b>		
<b>Railroads — 0.1%</b>			66,664	Loomis Sayles Inflation Protected Securities Fund, Class N	641,970
17,000	CSX Corp., 2.600%, 11/01/2026	15,773	48,203	Loomis Sayles Limited Term Government and Agency Fund, Class N	514,331
<b>Restaurants — 0.1%</b>			89,205	Mirova Global Green Bond Fund, Class N	737,725
13,000	Starbucks Corp., 2.250%, 3/12/2030	11,003	104,589	Mirova International Sustainable Equity Fund, Class N	1,255,072
<b>Retail REITs — 0.0%</b>			<b>Total Affiliated Mutual Funds</b>		
6,000	Realty Income Corp., 3.400%, 1/15/2028	5,557	(Identified Cost \$3,400,681)		
2,000	Spirit Realty LP, 2.700%, 2/15/2032	1,538			
		7,095			
<b>Retailers — 0.2%</b>					
12,000	Amazon.com, Inc., 3.875%, 8/22/2037	10,877			
15,000	TJX Cos., Inc., 1.150%, 5/15/2028	12,888			
6,000	Walmart, Inc., 4.100%, 4/15/2033	5,795			
		29,560			
<b>Technology — 0.4%</b>					
14,000	Apple, Inc., 2.500%, 2/09/2025	13,481			
2,000	Broadcom, Inc., 3.137%, 11/15/2035(b)	1,534			
9,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	8,178			
8,000	Intel Corp., 2.450%, 11/15/2029	7,012			
16,000	International Business Machines Corp., 4.000%, 6/20/2042	13,512			
10,000	NVIDIA Corp., 2.850%, 4/01/2030	9,041			
15,000	Oracle Corp., 2.950%, 5/15/2025	14,369			
15,000	QUALCOMM, Inc., 1.650%, 5/20/2032	11,789			
		78,916			

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

Principal <input type="checkbox"/>		
Amount	Description	Value (t) <input type="checkbox"/>

**Short-Term Investments — 3.4%**

\$610,715	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/2023 at 2.500% to be repurchased at \$610,757 on 8/01/2023 collateralized by \$82,700 U.S. Treasury Note, 1.500% due 1/31/2027 valued at \$74,960; \$527,300 U.S. Treasury Bond, 4.375% due 5/15/2041 valued at \$548,276 including accrued interest (Note 2 of Notes to Financial Statements)	\$ 610,715
25,000	U.S. Treasury Bills, 5.150%, 8/08/2023(e)	24,974
	Total Short-Term Investments (Identified Cost \$635,690)	635,689
	Total Investments — 99.2% (Identified Cost \$17,762,536)	18,285,682
	Other assets less liabilities — 0.8%	144,104
	Net Assets — 100.0%	\$18,429,786

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

(a) Non-income producing security.

(b) 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 July 31, 2023, the value of Rule 144A holdings amounted to \$15,221 or 0.1% of net assets.

(c) 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.

- (d) Variable rate security. Rate as of July 31, 2023 is disclosed.  
(e) Interest rate represents discount rate at time of purchase; not a coupon rate.

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 July 31, 2023 (Unaudited)**

Equity	77.5%
Fixed Income	18.3
Short-Term Investments	3.4
Total Investments	99.2
Other assets less liabilities	0.8
Net Assets	100.0%

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natixis Sustainable Future 2045 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Common Stocks — 56.0% of Net Assets</b>			<b>Biotechnology — continued</b>		
<b>Aerospace &amp; Defense — 1.2%</b>			17	Biogen, Inc.(a)	\$ 4,593
236	AAR Corp.(a)	\$ 14,113	343	CRISPR Therapeutics AG(a)	19,664
598	Boeing Co.(a)	142,832	113	Gilead Sciences, Inc.	8,604
49	L3Harris Technologies, Inc.	9,285	191	Halozyne Therapeutics, Inc.(a)	8,205
42	Lockheed Martin Corp.	18,747	81	Incyte Corp.(a)	5,161
97	Moog, Inc., Class A	10,228	113	Neurocrine Biosciences, Inc.(a)	11,514
146	RTX Corp.	12,838	75	Regeneron Pharmaceuticals, Inc.(a)	55,643
		208,043	33	United Therapeutics Corp.(a)	8,010
<b>Air Freight &amp; Logistics — 0.5%</b>			15	Vertex Pharmaceuticals, Inc.(a)	5,285
329	Expeditors International of Washington, Inc.	41,882			196,713
33	FedEx Corp.	8,908	<b>Broadline Retail — 2.1%</b>		
186	GXO Logistics, Inc.(a)	12,475	275	Alibaba Group Holding Ltd., ADR(a)	28,094
91	United Parcel Service, Inc., Class B	17,029	2,256	Amazon.com, Inc.(a)	301,582
		80,294	750	eBay, Inc.	33,383
<b>Automobile Components — 0.7%</b>			421	Macy's, Inc.	6,984
45	Aptiv PLC(a)	4,927			370,043
846	BorgWarner, Inc.	39,339	<b>Building Products — 1.0%</b>		
654	Dana, Inc.	12,413	102	Builders FirstSource, Inc.(a)	14,732
521	Magna International, Inc.	33,516	68	Carlisle Cos., Inc.	18,850
569	Mobileye Global, Inc., Class A(a)	21,724	105	Carrier Global Corp.	6,253
169	Phinia, Inc.(a)	4,795	515	Fortune Brands Innovations, Inc.	36,601
87	Visteon Corp.(a)	13,406	50	Lennox International, Inc.	18,372
		130,120	715	Masco Corp.	43,386
<b>Automobiles — 1.3%</b>			150	Owens Corning	20,998
1,913	General Motors Co.	73,402	124	Trex Co., Inc.(a)	8,573
531	Tesla, Inc.(a)	142,005			167,765
89	Thor Industries, Inc.	10,279	<b>Capital Markets — 3.3%</b>		
		225,686	1,085	Bank of New York Mellon Corp.	49,216
<b>Banks — 3.0%</b>			13	BlackRock, Inc.	9,605
397	Ameris Bancorp	17,329	48	Cboe Global Markets, Inc.	6,705
2,293	Bank of America Corp.	73,376	973	Charles Schwab Corp.	64,315
1,124	Citigroup, Inc.	53,570	78	CME Group, Inc.	15,519
147	Citizens Financial Group, Inc.	4,742	83	FactSet Research Systems, Inc.	36,108
283	East West Bancorp, Inc.	17,605	149	Goldman Sachs Group, Inc.	53,025
26	First Citizens BancShares, Inc., Class A	37,214	638	Intercontinental Exchange, Inc.	73,242
717	First Financial Bancorp	16,556	323	Janus Henderson Group PLC	9,480
1,811	FNB Corp.	23,163	1,201	KKR & Co., Inc.	71,315
1,175	Fulton Financial Corp.	16,803	79	Moody's Corp.	27,867
394	International Bancshares Corp.	19,558	104	Morgan Stanley	9,522
365	JPMorgan Chase & Co.	57,655	69	MSCI, Inc.	37,818
128	PNC Financial Services Group, Inc.	17,522	37	Northern Trust Corp.	2,964
180	Regions Financial Corp.	3,667	54	S&P Global, Inc.	21,304
1,561	Truist Financial Corp.	51,856	521	SEI Investments Co.	32,818
621	Trustmark Corp.	16,307	703	State Street Corp.	50,925
176	U.S. Bancorp	6,984	35	T. Rowe Price Group, Inc.	4,314
378	Webster Financial Corp.	17,887	61	Virtus Investment Partners, Inc.	12,550
1,531	Wells Fargo & Co.	70,671			588,612
		522,465	<b>Chemicals — 0.7%</b>		
<b>Beverages — 0.9%</b>			17	Air Products & Chemicals, Inc.	5,191
73	Boston Beer Co., Inc., Class A(a)	27,115	216	Celanese Corp.	27,084
236	Coca-Cola Co.	14,616	53	DuPont de Nemours, Inc.	4,114
200	Keurig Dr Pepper, Inc.	6,802	32	Ecolab, Inc.	5,860
1,709	Monster Beverage Corp.(a)	98,250	170	HB Fuller Co.	12,585
47	PepsiCo, Inc.	8,811	125	Innospec, Inc.	13,392
		155,594	62	Linde PLC	24,222
<b>Biotechnology — 1.1%</b>			229	Livent Corp.(a)	5,638
75	AbbVie, Inc.	11,219	143	Minerals Technologies, Inc.	8,773
301	Alnylam Pharmaceuticals, Inc.(a)	58,815			



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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Chemicals — continued</b>			<b>Electric Utilities — continued</b>		
21	Sherwin-Williams Co. □	\$ 5,807	161	FirstEnergy Corp.	\$ 6,342
86	Stepan Co. □	8,241	119	IDACORP, Inc.	12,236
		120,907			61,224
<b>Commercial Services &amp; Supplies — 0.1%</b>			<b>Electrical Equipment — 0.5%</b>		
88	MSA Safety, Inc. □	14,608	113	Eaton Corp. PLC	23,201
28	Waste Management, Inc. □	4,586	156	Emerson Electric Co.	14,250
		19,194	69	Hubbell, Inc.	21,528
<b>Communications Equipment — 0.3%</b>			98	Regal Rexnord Corp.	15,306
209	Ciena Corp.(a) □	8,820	27	Rockwell Automation, Inc.	9,080
473	Cisco Systems, Inc. □	24,615			83,365
61	F5, Inc.(a) □	9,652	<b>Electronic Equipment, Instruments &amp; Components — 0.9%</b>		
119	Lumentum Holdings, Inc.(a) □	6,231	135	Advanced Energy Industries, Inc.	16,899
22	Motorola Solutions, Inc. □	6,306	71	Amphenol Corp., Class A	6,270
		55,624	282	Avnet, Inc.	13,677
<b>Construction &amp; Engineering — 0.2%</b>			223	Cognex Corp.	12,180
307	AECOM	26,709	65	Corning, Inc.	2,206
<b>Construction Materials — 0.2%</b>			220	Jabil, Inc.	24,348
33	Martin Marietta Materials, Inc. □	14,733	41	Keysight Technologies, Inc.(a)	6,604
77	Vulcan Materials Co. □	16,979	717	Knowles Corp.(a)	13,100
		31,712	45	Littelfuse, Inc.	13,707
<b>Consumer Finance — 1.1%</b>			247	TE Connectivity Ltd.	35,442
1,882	Ally Financial, Inc.	57,476	16	Teledyne Technologies, Inc.(a)	6,153
294	American Express Co.	49,651	16	Zebra Technologies Corp., Class A(a)	4,927
748	Capital One Financial Corp.	87,531			155,513
122	Synchrony Financial	4,214	<b>Energy Equipment &amp; Services — 0.2%</b>		
		198,872	377	ChampionX Corp.	13,421
<b>Consumer Staples Distribution &amp; Retail — 0.7%</b>			823	NOV, Inc.	16,526
177	BJ's Wholesale Club Holdings, Inc.(a)	11,737	118	Schlumberger NV	6,884
36	Costco Wholesale Corp. □	20,184			36,831
991	Kroger Co. □	48,202	<b>Entertainment — 1.6%</b>		
294	Sprouts Farmers Market, Inc.(a) □	11,540	230	Activision Blizzard, Inc.(a)	21,335
67	Target Corp. □	9,144	73	Electronic Arts, Inc.	9,954
168	Walmart, Inc. □	26,856	239	Netflix, Inc.(a)	104,914
		127,663	58	Take-Two Interactive Software, Inc.(a)	8,870
<b>Containers &amp; Packaging — 0.1%</b>			1,106	Walt Disney Co.(a)	98,312
39	Ball Corp. □	2,289	3,313	Warner Bros Discovery, Inc.(a)	43,301
284	Sonoco Products Co. □	16,654			286,686
		18,943	<b>Financial Services — 2.0%</b>		
<b>Distributors — 0.0%</b>			403	Block, Inc.(a)	32,454
42	Genuine Parts Co.	6,540	394	Fiserv, Inc.(a)	49,727
<b>Diversified Consumer Services — 0.1%</b>			33	FleetCor Technologies, Inc.(a)	8,214
104	Grand Canyon Education, Inc.(a) □	11,289	302	Global Payments, Inc.	33,295
214	Service Corp. International □	14,263	26	Jack Henry & Associates, Inc.	4,357
		25,552	29	Mastercard, Inc., Class A	11,434
<b>Diversified REITs — 0.1%</b>			1,386	MGIC Investment Corp.	23,202
704	American Assets Trust, Inc.	15,840	494	PayPal Holdings, Inc.(a)	37,455
<b>Diversified Telecommunication Services — 0.3%</b>			503	Visa, Inc., Class A	119,578
1,258	AT&T, Inc.	18,266	271	Voya Financial, Inc.	20,124
166	Iridium Communications, Inc.	8,723	60	WEX, Inc.(a)	11,361
834	Verizon Communications, Inc.	28,423			351,201
		55,412	<b>Food Products — 0.7%</b>		
<b>Electric Utilities — 0.3%</b>			153	Campbell Soup Co.	7,010
216	American Electric Power Co., Inc. □	18,304	244	Conagra Brands, Inc.	8,006
259	Eversource Energy □	18,733	163	Darling Ingredients, Inc.(a)	11,288
134	Exelon Corp. □	5,609	123	General Mills, Inc.	9,193
			42	Hershey Co.	9,715
			245	Hormel Foods Corp.	10,016
			119	Ingredion, Inc.	13,240



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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Food Products — continued</b>			<b>Health Care Technology — 0.5%</b>		
45	J.M. Smucker Co.	\$ 6,779	1,273	Doximity, Inc., Class A(a)	\$ 45,484
169	Kellogg Co.	11,304	193	Veeva Systems, Inc., Class A(a)	39,415
162	Kraft Heinz Co.	5,861			84,899
114	McCormick & Co., Inc.	10,201		<b>Hotel &amp; Resort REITs — 0.0%</b>	
303	Mondelez International, Inc., Class A	22,461	189	Host Hotels & Resorts, Inc.	3,478
		125,074		<b>Hotels, Restaurants &amp; Leisure — 1.8%</b>	
<b>Gas Utilities — 0.2%</b>			434	Aramark	17,521
96	Atmos Energy Corp.	11,684	29	Booking Holdings, Inc.(a)	86,153
321	New Jersey Resources Corp.	14,349	4	Chipotle Mexican Grill, Inc.(a)	7,849
133	ONE Gas, Inc.	10,524	143	Hilton Worldwide Holdings, Inc.	22,235
		36,557	129	Marriott Vacations Worldwide Corp.	16,578
<b>Ground Transportation — 0.4%</b>			83	McDonald's Corp.	24,336
378	CSX Corp.	12,595	194	Norwegian Cruise Line Holdings Ltd.(a)	4,282
29	J.B. Hunt Transport Services, Inc.	5,914	599	Starbucks Corp.	60,840
56	Norfolk Southern Corp.	13,081	287	Travel & Leisure Co.	11,689
82	Ryder System, Inc.	8,376	48	Wingstop, Inc.	8,092
42	Saia, Inc.(a)	17,772	563	Yum China Holdings, Inc.	34,354
41	Union Pacific Corp.	9,513	232	Yum! Brands, Inc.	31,939
		67,251			325,868
<b>Health Care Equipment &amp; Supplies — 1.1%</b>			<b>Household Durables — 0.5%</b>		
146	Abbott Laboratories	16,254	55	DR Horton, Inc.	6,986
16	Align Technology, Inc.(a)	6,046	286	KB Home	15,436
371	Baxter International, Inc.	16,780	112	Meritage Homes Corp.	16,682
55	Becton Dickinson & Co.	15,324	446	PulteGroup, Inc.	37,638
15	Cooper Cos., Inc.	5,869	372	Taylor Morrison Home Corp.(a)	18,012
67	Edwards Lifesciences Corp.(a)	5,499			94,754
28	GE HealthCare Technologies, Inc.	2,184	<b>Household Products — 0.5%</b>		
123	Globus Medical, Inc., Class A(a)	7,413	133	Church & Dwight Co., Inc.	12,724
94	Haemonetics Corp.(a)	8,671	96	Colgate-Palmolive Co.	7,321
114	Intuitive Surgical, Inc.(a)	36,982	436	Energizer Holdings, Inc.	15,565
217	LeMaitre Vascular, Inc.	13,721	292	Procter & Gamble Co.	45,640
200	Medtronic PLC	17,552			81,250
47	Penumbra, Inc.(a)	14,258	<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>		
37	Shockwave Medical, Inc.(a)	9,642	584	AES Corp.	12,632
27	Stryker Corp.	7,652	<b>Industrial Conglomerates — 0.3%</b>		
11	Teleflex, Inc.	2,763	49	3M Co.	5,464
		186,610	238	General Electric Co.	27,189
<b>Health Care Providers &amp; Services — 1.1%</b>			131	Honeywell International, Inc.	25,431
182	Acadia Healthcare Co., Inc.(a)	14,383			58,084
93	Cardinal Health, Inc.	8,507	<b>Industrial REITs — 0.1%</b>		
54	Centene Corp.(a)	3,677	83	Prologis, Inc.	10,354
29	Chemed Corp.	15,112	<b>Insurance — 1.4%</b>		
55	Cigna Group	16,231	36	Allstate Corp.	4,057
364	CVS Health Corp.	27,187	858	American International Group, Inc.	51,720
20	Elevance Health, Inc.	9,433	125	Arch Capital Group Ltd.(a)	9,711
112	Encompass Health Corp.	7,395	38	Assurant, Inc.	5,111
108	HCA Healthcare, Inc.	29,463	60	Chubb Ltd.	12,265
87	Henry Schein, Inc.(a)	6,855	209	First American Financial Corp.	13,246
9	Humana, Inc.	4,111	123	Hanover Insurance Group, Inc.	13,958
24	Laboratory Corp. of America Holdings	5,134	132	Hartford Financial Services Group, Inc.	9,488
14	McKesson Corp.	5,634	53	Marsh & McLennan Cos., Inc.	9,986
319	Select Medical Holdings Corp.	9,573	94	Prudential Financial, Inc.	9,070
171	Tenet Healthcare Corp.(a)	12,779	250	Reinsurance Group of America, Inc.	35,088
46	UnitedHealth Group, Inc.	23,293	177	Selective Insurance Group, Inc.	18,265
		198,767	97	Travelers Cos., Inc.	16,743
<b>Health Care REITs — 0.1%</b>			206	Willis Towers Watson PLC	43,534
835	Physicians Realty Trust	12,308			252,242

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Interactive Media &amp; Services — 3.3%</b>			<b>Metals &amp; Mining — continued</b>		
719	Alphabet, Inc., Class A(a)	\$ 95,426	192	Commercial Metals Co.	\$ 10,986
1,440	Alphabet, Inc., Class C(a)	191,678	80	Newmont Corp.	3,434
717	Meta Platforms, Inc., Class A(a)	228,436	62	Reliance Steel & Aluminum Co.	18,157
998	Pinterest, Inc., Class A(a)	28,932			51,880
333	Yelp, Inc.(a)	15,002	<b>Mortgage Real Estate Investment Trusts (REITs) — 0.1%</b>		
548	ZoomInfo Technologies, Inc.(a)	14,012	701	Invesco Mortgage Capital, Inc.	8,419
		573,486	575	KKR Real Estate Finance Trust, Inc.	7,164
<b>IT Services — 0.5%</b>					15,583
68	Accenture PLC, Class A	21,512	<b>Multi-Utilities — 0.1%</b>		
185	Cognizant Technology Solutions Corp., Class A	12,215	139	Consolidated Edison, Inc.	13,185
54	International Business Machines Corp.	7,786	56	DTE Energy Co.	6,401
550	Shopify, Inc., Class A(a)	37,169	36	WEC Energy Group, Inc.	3,235
19	VeriSign, Inc.(a)	4,008			22,821
		82,690	<b>Office REITs — 0.5%</b>		
<b>Leisure Products — 0.1%</b>			1,412	Brandywine Realty Trust	7,131
620	Mattel, Inc.(a)	13,206	709	Corporate Office Properties Trust	18,434
226	YETI Holdings, Inc.(a)	9,628	492	Douglas Emmett, Inc.	7,232
		22,834	668	Easterly Government Properties, Inc.	9,860
<b>Life Sciences Tools &amp; Services — 0.7%</b>			778	Highwoods Properties, Inc.	19,660
40	Agilent Technologies, Inc.	4,871	767	Kilroy Realty Corp.	27,382
96	Danaher Corp.	24,486			89,699
24	Fortrea Holdings, Inc.(a)	767	<b>Oil, Gas &amp; Consumable Fuels — 2.0%</b>		
228	Illumina, Inc.(a)	43,810	1,001	Antero Midstream Corp.	11,952
109	IQVIA Holdings, Inc.(a)	24,390	268	Antero Resources Corp.(a)	7,169
65	Repligen Corp.(a)	11,151	1,181	APA Corp.	47,819
22	Thermo Fisher Scientific, Inc.	12,071	89	Chevron Corp.	14,566
10	West Pharmaceutical Services, Inc.	3,680	646	CNX Resources Corp.(a)	13,178
		125,226	698	ConocoPhillips	82,169
<b>Machinery — 1.3%</b>			512	EOG Resources, Inc.	67,855
91	AGCO Corp.	12,112	196	Exxon Mobil Corp.	21,019
31	Caterpillar, Inc.	8,220	47	Hess Corp.	7,131
11	Cummins, Inc.	2,869	197	HF Sinclair Corp.	10,262
43	Deere & Co.	18,473	686	Kinder Morgan, Inc.	12,149
76	Dover Corp.	11,094	125	ONEOK, Inc.	8,380
110	Fortive Corp.	8,619	99	Phillips 66	11,043
339	Graco, Inc.	26,893	350	Range Resources Corp.	11,001
24	Illinois Tool Works, Inc.	6,320	1,303	Southwestern Energy Co.(a)	8,443
202	ITT, Inc.	20,119	45	Valero Energy Corp.	5,801
159	Oshkosh Corp.	14,639	251	Williams Cos., Inc.	8,647
83	PACCAR, Inc.	7,149			348,584
115	Parker-Hannifin Corp.	47,151	<b>Passenger Airlines — 0.2%</b>		
187	SPX Technologies, Inc.(a)	15,822	287	Alaska Air Group, Inc.(a)	13,957
197	Terex Corp.	11,550	397	Delta Air Lines, Inc.	18,365
173	Toro Co.	17,585	950	JetBlue Airways Corp.(a)	7,381
		228,615			39,703
<b>Media — 1.0%</b>			<b>Personal Care Products — 0.0%</b>		
10	Cable One, Inc.	7,239	22	Estee Lauder Cos., Inc., Class A	3,960
125	Charter Communications, Inc., Class A(a)	50,649	<b>Pharmaceuticals — 1.2%</b>		
1,346	Comcast Corp., Class A	60,920	177	Bristol-Myers Squibb Co.	11,008
419	Interpublic Group of Cos., Inc.	14,342	35	Eli Lilly & Co.	15,909
276	Liberty Broadband Corp., Class C(a)	24,600	87	Jazz Pharmaceuticals PLC(a)	11,346
210	New York Times Co., Class A	8,560	253	Johnson & Johnson	42,385
173	Omnicom Group, Inc.	14,639	187	Merck & Co., Inc.	19,944
217	Paramount Global, Class B	3,479	212	Novartis AG, ADR	22,239
		184,428	216	Novo Nordisk AS, ADR	34,798
<b>Metals &amp; Mining — 0.3%</b>			194	Perrigo Co. PLC	7,108
211	Alcoa Corp.	7,636	322	Pfizer, Inc.	11,611
661	Cleveland-Cliffs, Inc.(a)	11,667			

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2045 Fund (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Pharmaceuticals — continued</b>			<b>Software — continued</b>		
642	Roche Holding AG, ADR	\$ 24,845	19	ServiceNow, Inc.(a)	\$ 11,077
90	Zoetis, Inc.	16,928	77	SPS Commerce, Inc.(a)	13,890
		218,121	21	Synopsys, Inc.(a)	9,488
<b>Professional Services — 0.5%</b>			20	Tyler Technologies, Inc.(a)	7,933
30	Automatic Data Processing, Inc.	7,418	325	Workday, Inc., Class A(a)	77,067
39	Ceridian HCM Holding, Inc.(a)	2,762			879,192
81	Concentrix Corp.	6,742	<b>Specialized REITs — 0.2%</b>		
126	Equifax, Inc.	25,714	23	American Tower Corp.	4,377
118	Exponent, Inc.	10,570	41	Crown Castle, Inc.	4,440
157	Korn Ferry	8,271	9	Equinix, Inc.	7,290
60	Leidos Holdings, Inc.	5,612	103	Extra Space Storage, Inc.	14,365
32	Paychex, Inc.	4,015	196	VICI Properties, Inc.	6,170
64	Paylocity Holding Corp.(a)	14,518	116	Weyerhaeuser Co.	3,951
		85,622			40,593
<b>Real Estate Management &amp; Development — 0.4%</b>			<b>Specialty Retail — 0.6%</b>		
731	CBRE Group, Inc., Class A(a)	60,900	40	Asbury Automotive Group, Inc.(a)	9,024
80	Jones Lang LaSalle, Inc.(a)	13,324	79	Boot Barn Holdings, Inc.(a)	7,418
		74,224	60	Dick's Sporting Goods, Inc.	8,460
<b>Residential REITs — 0.1%</b>			63	Five Below, Inc.(a)	13,125
46	AvalonBay Communities, Inc.	8,678	72	Home Depot, Inc.	24,037
70	Camden Property Trust	7,636	39	Lithia Motors, Inc.	12,111
		16,314	23	Ross Stores, Inc.	2,637
<b>Retail REITs — 0.3%</b>			158	TJX Cos., Inc.	13,672
1,192	Brixmor Property Group, Inc.	27,106	82	Williams-Sonoma, Inc.	11,368
397	NNN REIT, Inc.	16,944			101,852
38	Simon Property Group, Inc.	4,735	<b>Technology Hardware, Storage &amp; Peripherals — 0.7%</b>		
		48,785	597	Apple, Inc.	117,281
<b>Semiconductors &amp; Semiconductor Equipment — 2.7%</b>			238	Hewlett Packard Enterprise Co.	4,136
182	Advanced Micro Devices, Inc.(a)	20,821	135	HP, Inc.	4,432
98	Analog Devices, Inc.	19,554			125,849
32	Broadcom, Inc.	28,757	<b>Textiles, Apparel &amp; Luxury Goods — 0.5%</b>		
20	First Solar, Inc.(a)	4,148	72	Crocs, Inc.(a)	7,801
583	Intel Corp.	20,854	32	Deckers Outdoor Corp.(a)	17,398
174	Lattice Semiconductor Corp.(a)	15,824	186	NIKE, Inc., Class B	20,533
93	Micron Technology, Inc.	6,639	113	PVH Corp.	10,129
523	NVIDIA Corp.	244,393	2,106	Under Armour, Inc., Class A(a)	16,974
58	Qorvo, Inc.(a)	6,381	1,026	Under Armour, Inc., Class C(a)	7,613
366	QUALCOMM, Inc.	48,374			80,448
66	Silicon Laboratories, Inc.(a)	9,843	<b>Trading Companies &amp; Distributors — 0.2%</b>		
111	Synaptics, Inc.(a)	10,024	80	GATX Corp.	10,029
110	Texas Instruments, Inc.	19,800	51	Watsco, Inc.	19,287
69	Universal Display Corp.	10,066			29,316
119	Wolfspeed, Inc.(a)	7,842	<b>Water Utilities — 0.2%</b>		
		473,320	128	American States Water Co.	11,317
<b>Software — 5.0%</b>			33	American Water Works Co., Inc.	4,865
55	Adobe, Inc.(a)	30,039	273	Essential Utilities, Inc.	11,545
48	ANSYS, Inc.(a)	16,421			27,727
347	Autodesk, Inc.(a)	73,561	<b>Total Common Stocks</b>		
33	Cadence Design Systems, Inc.(a)	7,722	<b>(Identified Cost \$8,835,641)</b>		
246	Dynatrace, Inc.(a)	13,454			9,864,123
36	Intuit, Inc.	18,421	<b>Principal Amount</b>		
109	Manhattan Associates, Inc.(a)	20,778	<b>Bonds and Notes — 4.4%</b>		
782	Microsoft Corp.	262,689	<b>Apartment REITs — 0.0%</b>		
1,267	Oracle Corp.	148,530	\$ 2,000	Essex Portfolio LP, 3.000%, 1/15/2030	1,715
21	Palo Alto Networks, Inc.(a)	5,249			
85	Qualys, Inc.(a)	11,798			
44	Roper Technologies, Inc.	21,694			
575	Salesforce, Inc.(a)	129,381			

See accompanying notes to financial statements.

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2045 Fund (continued) □

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Automotive — 0.1%</b>			<b>Electric — continued</b>		
\$ 8,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	\$ 7,703	\$ 1,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	\$ 812
1,000	Lear Corp., 4.250%, 5/15/2029	944	6,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	5,719
5,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	4,286			40,930
		12,933	<b>Environmental — 0.0%</b>		
<b>Banking — 0.6%</b>			5,000	Republic Services, Inc., 1.450%, 2/15/2031	3,910
9,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	8,445	3,000	Waste Management, Inc., 2.950%, 6/01/2041	2,215
7,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	6,926			6,125
3,000	Bank of Nova Scotia, 3.400%, 2/11/2024	2,961	<b>Finance Companies — 0.1%</b>		
8,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	7,139	5,000	Ares Capital Corp., 3.250%, 7/15/2025	4,665
7,000	Citigroup, Inc., 4.600%, 3/09/2026	6,830	5,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	4,399
6,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	5,809			9,064
7,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	6,890	<b>Food &amp; Beverage — 0.1%</b>		
12,000	KeyCorp, MTN, 2.550%, 10/01/2029	9,662	8,000	Coca-Cola Co., 1.450%, 6/01/2027	7,150
3,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	2,755	7,000	General Mills, Inc., 4.000%, 4/17/2025	6,825
4,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	3,554	3,000	Mondelez International, Inc., 2.750%, 4/13/2030	2,620
3,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	2,864	9,000	PepsiCo, Inc., 2.750%, 3/19/2030	8,077
7,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	6,501			24,672
8,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	7,860	<b>Government Owned - No Guarantee — 0.1%</b>		
5,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	4,852	5,000	Equinor ASA, 3.625%, 4/06/2040	4,151
3,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	2,929	13,000	Federal National Mortgage Association, 6.625%, 11/15/2030	14,953
6,000	State Street Corp., 2.400%, 1/24/2030	5,151			19,104
5,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	4,090	<b>Health Care REITs — 0.0%</b>		
9,000	Truist Bank, 3.200%, 4/01/2024	8,843	2,000	Welltower OP LLC, 2.800%, 6/01/2031	1,656
9,000	Westpac Banking Corp., 2.350%, 2/19/2025	8,599	<b>Health Insurance — 0.1%</b>		
		112,660	8,000	Elevance Health, Inc., 4.101%, 3/01/2028	7,693
<b>Brokerage — 0.1%</b>			6,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	6,448
8,000	BlackRock, Inc., 2.400%, 4/30/2030	6,895			14,141
8,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	5,514	<b>Healthcare — 0.1%</b>		
		12,409	2,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	1,928
<b>Building Materials — 0.1%</b>			4,000	CVS Health Corp., 4.300%, 3/25/2028	3,874
4,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	3,562	5,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	4,801
7,000	Owens Corning, 3.950%, 8/15/2029	6,553	3,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	2,824
		10,115	3,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	2,627
<b>Chemicals — 0.0%</b>					16,054
1,000	LYB International Finance BV, 5.250%, 7/15/2043	907	<b>Integrated Energy — 0.1%</b>		
<b>Consumer Products — 0.0%</b>			9,000	Exxon Mobil Corp., 2.992%, 3/19/2025	8,686
2,000	Procter & Gamble Co., 3.000%, 3/25/2030	1,842	6,000	Shell International Finance BV, 6.375%, 12/15/2038	6,742
<b>Diversified Manufacturing — 0.1%</b>					15,428
8,000	Eaton Corp., 4.150%, 3/15/2033	7,575	<b>Life Insurance — 0.0%</b>		
4,000	Emerson Electric Co., 2.000%, 12/21/2028	3,480	3,000	Athene Holding Ltd., 6.150%, 4/03/2030	3,040
		11,055	6,000	Manulife Financial Corp., 3.703%, 3/16/2032	5,447
<b>Electric — 0.2%</b>					8,487
5,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	4,394	<b>Mortgage Related — 1.0%</b>		
6,000	Duke Energy Corp., 3.750%, 4/15/2024	5,923	15,825	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	12,814
13,000	Entergy Corp., 0.900%, 9/15/2025	11,774	26,736	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(c)	22,535
5,000	Exelon Corp., 4.050%, 4/15/2030	4,675	30,040	Federal Home Loan Mortgage Corp., 3.000%, with various maturities from 2049 to 2052(c)	26,296
7,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	5,816	19,997	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(c)	18,118
2,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	1,817	942	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	880
			20,184	Federal National Mortgage Association, 2.000%, with various maturities in 2051(c)	16,370

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

Principal Amount	Description	Value (t)
<b>Mortgage Related — continued</b>		
\$ 29,450	Federal National Mortgage Association, 2.500%, with various maturities from 2051 to 2052(c)	\$ 24,875
24,321	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(c)	21,367
13,609	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	12,354
6,114	Federal National Mortgage Association, 4.000%, with various maturities from 2050 to 2052(c)	5,712
431	Federal National Mortgage Association, 4.500%, with various maturities in 2049(c)	419
9,389	Government National Mortgage Association, 3.000%, 6/20/2052	8,350
7,936	Government National Mortgage Association, 5.500%, 4/20/2053	7,888
		<u>177,978</u>
<b>Natural Gas — 0.1%</b>		
13,000	NiSource, Inc., 0.950%, 8/15/2025	<u>11,910</u>
<b>Office REITs — 0.1%</b>		
7,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	6,705
3,000	Boston Properties LP, 2.750%, 10/01/2026	2,706
7,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	5,177
		<u>14,588</u>
<b>Other REITs — 0.0%</b>		
5,000	Prologis LP, 1.250%, 10/15/2030	<u>3,877</u>
<b>Pharmaceuticals — 0.1%</b>		
7,000	AbbVie, Inc., 3.600%, 5/14/2025	6,782
4,000	Biogen, Inc., 2.250%, 5/01/2030	3,305
9,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	8,387
3,000	Merck & Co., Inc., 1.450%, 6/24/2030	2,435
2,000	Viatis, Inc., 3.850%, 6/22/2040	1,422
		<u>22,331</u>
<b>Property &amp; Casualty Insurance — 0.0%</b>		
3,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	<u>2,634</u>
<b>Railroads — 0.0%</b>		
8,000	CSX Corp., 2.600%, 11/01/2026	<u>7,423</u>
<b>Restaurants — 0.0%</b>		
7,000	Starbucks Corp., 2.250%, 3/12/2030	<u>5,924</u>
<b>Retail REITs — 0.0%</b>		
3,000	Realty Income Corp., 3.400%, 1/15/2028	2,779
1,000	Spirit Realty LP, 2.700%, 2/15/2032	769
		<u>3,548</u>
<b>Retailers — 0.1%</b>		
7,000	Amazon.com, Inc., 3.875%, 8/22/2037	6,345
10,000	TJX Cos., Inc., 1.150%, 5/15/2028	8,592
2,000	Walmart, Inc., 4.100%, 4/15/2033	1,931
		<u>16,868</u>
<b>Technology — 0.3%</b>		
8,000	Apple, Inc., 2.500%, 2/09/2025	7,704
4,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	3,634
5,000	Intel Corp., 2.450%, 11/15/2029	4,382
8,000	International Business Machines Corp., 4.000%, 6/20/2042	6,756
5,000	NVIDIA Corp., 2.850%, 4/01/2030	4,520
11,000	Oracle Corp., 2.950%, 5/15/2025	10,537
9,000	QUALCOMM, Inc., 1.650%, 5/20/2032	7,074
		<u>44,607</u>

Principal Amount	Description	Value (t)
<b>Treasuries — 0.7%</b>		
\$ 13,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	\$ 7,087
9,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	6,790
8,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	5,996
20,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	16,059
21,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	17,320
11,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	9,022
19,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	15,624
43,000	U.S. Treasury Notes, 0.375%, 11/30/2025	38,907
		<u>116,805</u>
<b>Utility Other — 0.0%</b>		
9,000	Essential Utilities, Inc., 4.276%, 5/01/2049	<u>7,218</u>
<b>Wireless — 0.1%</b>		
11,000	Vodafone Group PLC, 6.150%, 2/27/2037	<u>11,450</u>
<b>Wirelines — 0.1%</b>		
4,000	AT&T, Inc., 3.650%, 6/01/2051	2,827
6,000	Verizon Communications, Inc., 3 mo. USD LIBOR + 1.100%, 6.421%, 5/15/2025(d)	6,047
		<u>8,874</u>
	Total Bonds and Notes (Identified Cost \$846,228)	<u>775,332</u>

**Shares**

<b>Exchange-Traded Funds — 7.9%</b>		
18,521	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,369,924)	<u>1,384,630</u>

<b>Mutual Funds — 12.8%</b>		
64,898	WCM Focused Emerging Markets Fund, Institutional Class	865,093
61,155	WCM Focused International Growth Fund, Institutional Class	<u>1,382,712</u>
	Total Mutual Funds (Identified Cost \$2,507,823)	<u>2,247,805</u>

<b>Affiliated Mutual Funds — 15.6%</b>		
46,449	Loomis Sayles Inflation Protected Securities Fund, Class N	447,299
28,283	Loomis Sayles Limited Term Government and Agency Fund, Class N	301,781
74,444	Mirova Global Green Bond Fund, Class N	615,653
115,330	Mirova International Sustainable Equity Fund, Class N	<u>1,383,953</u>
	Total Affiliated Mutual Funds (Identified Cost \$3,004,144)	<u>2,748,686</u>

Portfolio of Investments – as of July 31, 2023 (Unaudited)  
Natisis Sustainable Future 2045 Fund (continued)

Principal Amount	Description	Value (t)
<b>Short-Term Investments — 3.5%</b>		
\$620,484	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/2023 at 2.500% to be repurchased at \$620,527 on 8/01/2023 collateralized by \$609,200 U.S. Treasury Bond, 4.375% due 5/15/2041 valued at \$633,433 including accrued interest (Note 2 of Notes to Financial Statements)	\$ 620,484
7,000	U.S. Treasury Bills, 5.151%, 8/08/2023(e)	6,993
	Total Short-Term Investments (Identified Cost \$627,477)	<u>627,477</u>
	Total Investments — 100.2% (Identified Cost \$17,191,237)	17,648,053
	Other assets less liabilities — (0.2)%	<u>(41,206)</u>
	Net Assets — 100.0%	<u>\$17,606,847</u>

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

(a) Non-income producing security.

(b) 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 July 31, 2023, the value of Rule 144A holdings amounted to \$6,389 or less than 0.1% of net assets.

(c) 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.

- (d) Variable rate security. Rate as of July 31, 2023 is disclosed.  
(e) Interest rate represents discount rate at time of purchase; not a coupon rate.

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 July 31, 2023 (Unaudited)

Equity	84.6%
Fixed Income	12.1
Short-Term Investments	<u>3.5</u>
Total Investments	100.2
Other assets less liabilities	<u>(0.2)</u>
Net Assets	<u>100.0%</u>



Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natixis Sustainable Future 2050 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Common Stocks — 58.4% of Net Assets</b>					
<b>Aerospace &amp; Defense — 1.2%</b>			<b>Biotechnology — continued</b>		
228	AAR Corp.(a)	\$ 13,634	19	Biogen, Inc.(a)	\$ 5,134
584	Boeing Co.(a)	139,489	332	CRISPR Therapeutics AG(a)	19,033
47	L3Harris Technologies, Inc.	8,906	112	Gilead Sciences, Inc.	8,528
40	Lockheed Martin Corp.	17,855	184	Halozyne Therapeutics, Inc.(a)	7,905
94	Moog, Inc., Class A	9,911	83	Incyte Corp.(a)	5,289
145	RTX Corp.	12,750	110	Neurocrine Biosciences, Inc.(a)	11,208
		202,545	74	Regeneron Pharmaceuticals, Inc.(a)	54,901
<b>Air Freight &amp; Logistics — 0.5%</b>			32	United Therapeutics Corp.(a)	7,767
329	Expeditors International of Washington, Inc.	41,882	14	Vertex Pharmaceuticals, Inc.(a)	4,933
33	FedEx Corp.	8,908			192,570
239	GXO Logistics, Inc.(a)	16,030	<b>Broadline Retail — 2.2%</b>		
93	United Parcel Service, Inc., Class B	17,403	266	Alibaba Group Holding Ltd., ADR(a)	27,175
		84,223	2,200	Amazon.com, Inc.(a)	294,096
<b>Automobile Components — 0.8%</b>			750	eBay, Inc.	33,382
44	Aptiv PLC(a)	4,818	407	Macy's, Inc.	6,752
829	BorgWarner, Inc.	38,548			361,405
632	Dana, Inc.	11,995	<b>Building Products — 1.0%</b>		
512	Magna International, Inc.	32,937	103	Builders FirstSource, Inc.(a)	14,876
549	Mobileye Global, Inc., Class A(a)	20,961	62	Carlisle Cos., Inc.	17,186
165	Phinia, Inc.(a)	4,681	112	Carrier Global Corp.	6,670
84	Visteon Corp.(a)	12,944	506	Fortune Brands Innovations, Inc.	35,961
		126,884	49	Lennox International, Inc.	18,005
<b>Automobiles — 1.3%</b>			701	Masco Corp.	42,537
1,877	General Motors Co.	72,020	144	Owens Corning	20,159
517	Tesla, Inc.(a)	138,261	124	Trex Co., Inc.(a)	8,573
89	Thor Industries, Inc.	10,279			163,967
		220,560	<b>Capital Markets — 3.4%</b>		
<b>Banks — 3.1%</b>			1,029	Bank of New York Mellon Corp.	46,676
378	Ameris Bancorp	16,500	13	BlackRock, Inc.	9,605
2,181	Bank of America Corp.	69,792	47	Cboe Global Markets, Inc.	6,565
1,106	Citigroup, Inc.	52,712	926	Charles Schwab Corp.	61,209
151	Citizens Financial Group, Inc.	4,871	76	CME Group, Inc.	15,121
270	East West Bancorp, Inc.	16,797	81	FactSet Research Systems, Inc.	35,238
25	First Citizens BancShares, Inc., Class A	35,782	147	Goldman Sachs Group, Inc.	52,313
684	First Financial Bancorp	15,794	628	Intercontinental Exchange, Inc.	72,094
1,803	FNB Corp.	23,060	312	Janus Henderson Group PLC	9,157
1,160	Fulton Financial Corp.	16,588	1,169	KKR & Co., Inc.	69,415
393	International Bancshares Corp.	19,508	78	Moody's Corp.	27,515
357	JPMorgan Chase & Co.	56,392	104	Morgan Stanley	9,522
122	PNC Financial Services Group, Inc.	16,701	67	MSCI, Inc.	36,721
198	Regions Financial Corp.	4,033	35	Northern Trust Corp.	2,804
1,486	Truist Financial Corp.	49,365	53	S&P Global, Inc.	20,909
593	Trustmark Corp.	15,572	505	SEI Investments Co.	31,810
173	U.S. Bancorp	6,865	664	State Street Corp.	48,100
360	Webster Financial Corp.	17,035	34	T. Rowe Price Group, Inc.	4,191
1,497	Wells Fargo & Co.	69,101	60	Virtus Investment Partners, Inc.	12,344
		506,468			571,309
<b>Beverages — 0.9%</b>			<b>Chemicals — 0.7%</b>		
70	Boston Beer Co., Inc., Class A(a)	26,001	16	Air Products & Chemicals, Inc.	4,885
236	Coca-Cola Co.	14,616	211	Celanese Corp.	26,457
204	Keurig Dr Pepper, Inc.	6,938	49	DuPont de Nemours, Inc.	3,804
1,658	Monster Beverage Corp.(a)	95,318	33	Ecolab, Inc.	6,044
44	PepsiCo, Inc.	8,248	169	HB Fuller Co.	12,511
		151,121	121	Innospec, Inc.	12,964
<b>Biotechnology — 1.2%</b>			61	Linde PLC	23,831
71	AbbVie, Inc.	10,620	221	Livent Corp.(a)	5,441
293	Alnylam Pharmaceuticals, Inc.(a)	57,252	144	Minerals Technologies, Inc.	8,834

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

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Chemicals — continued</b>			<b>Electric Utilities — continued</b>	
22	Sherwin-Williams Co. □	\$ 6,083	158	FirstEnergy Corp.	\$ 6,224
83	Stepan Co. □	7,953	116	IDACORP, Inc.	11,927
		118,807			60,362
	<b>Commercial Services &amp; Supplies — 0.1%</b>			<b>Electrical Equipment — 0.5%</b>	
86	MSA Safety, Inc. □	14,276	115	Eaton Corp. PLC	23,612
30	Waste Management, Inc. □	4,914	156	Emerson Electric Co.	14,250
		19,190	69	Hubbell, Inc.	21,528
	<b>Communications Equipment — 0.3%</b>		94	Regal Rexnord Corp.	14,681
201	Ciena Corp.(a) □	8,482	27	Rockwell Automation, Inc.	9,080
462	Cisco Systems, Inc. □	24,043			83,151
59	F5, Inc.(a) □	9,336		<b>Electronic Equipment, Instruments &amp; Components — 0.9%</b>	
115	Lumentum Holdings, Inc.(a) □	6,021	133	Advanced Energy Industries, Inc.	16,649
22	Motorola Solutions, Inc. □	6,306	75	Amphenol Corp., Class A	6,623
		54,188	282	Avnet, Inc.	13,677
	<b>Construction &amp; Engineering — 0.2%</b>		225	Cognex Corp.	12,290
300	AECOM	26,100	59	Corning, Inc.	2,002
	<b>Construction Materials — 0.2%</b>		204	Jabil, Inc.	22,577
33	Martin Marietta Materials, Inc. □	14,733	43	Keysight Technologies, Inc.(a)	6,926
76	Vulcan Materials Co. □	16,758	717	Knowles Corp.(a)	13,100
		31,491	43	Littelfuse, Inc.	13,098
	<b>Consumer Finance — 1.2%</b>		243	TE Connectivity Ltd.	34,868
1,831	Ally Financial, Inc.	55,919	17	Teledyne Technologies, Inc.(a)	6,537
289	American Express Co.	48,806	17	Zebra Technologies Corp., Class A(a)	5,235
729	Capital One Financial Corp.	85,308			153,582
113	Synchrony Financial	3,903		<b>Energy Equipment &amp; Services — 0.2%</b>	
		193,936	371	ChampionX Corp.	13,208
	<b>Consumer Staples Distribution &amp; Retail — 0.8%</b>		785	NOV, Inc.	15,763
173	BJ's Wholesale Club Holdings, Inc.(a)	11,472	110	Schlumberger NV	6,417
36	Costco Wholesale Corp. □	20,184			35,388
980	Kroger Co. □	47,667		<b>Entertainment — 1.7%</b>	
284	Sprouts Farmers Market, Inc.(a) □	11,147	231	Activision Blizzard, Inc.(a)	21,428
66	Target Corp. □	9,007	73	Electronic Arts, Inc.	9,954
167	Walmart, Inc. □	26,696	232	Netflix, Inc.(a)	101,841
		126,173	59	Take-Two Interactive Software, Inc.(a)	9,023
	<b>Containers &amp; Packaging — 0.1%</b>		1,095	Walt Disney Co.(a)	97,334
36	Ball Corp. □	2,113	3,101	Warner Bros Discovery, Inc.(a)	40,530
283	Sonoco Products Co. □	16,595			280,110
		18,708		<b>Financial Services — 2.1%</b>	
	<b>Distributors — 0.0%</b>		390	Block, Inc.(a)	31,407
40	Genuine Parts Co.	6,229	384	Fiserv, Inc.(a)	48,465
	<b>Diversified Consumer Services — 0.2%</b>		32	FleetCor Technologies, Inc.(a)	7,965
101	Grand Canyon Education, Inc.(a) □	10,964	297	Global Payments, Inc.	32,744
213	Service Corp. International □	14,196	26	Jack Henry & Associates, Inc.	4,357
		25,160	28	Mastercard, Inc., Class A	11,040
	<b>Diversified REITs — 0.1%</b>		1,338	MGIC Investment Corp.	22,398
680	American Assets Trust, Inc.	15,300	483	PayPal Holdings, Inc.(a)	36,621
	<b>Diversified Telecommunication Services — 0.3%</b>		492	Visa, Inc., Class A	116,963
1,239	AT&T, Inc.	17,990	271	Voya Financial, Inc.	20,124
221	Iridium Communications, Inc.	11,613	60	WEX, Inc.(a)	11,361
822	Verizon Communications, Inc.	28,014			343,445
		57,617		<b>Food Products — 0.7%</b>	
	<b>Electric Utilities — 0.4%</b>		140	Campbell Soup Co.	6,415
215	American Electric Power Co., Inc. □	18,219	240	Conagra Brands, Inc.	7,874
253	Eversource Energy □	18,299	157	Darling Ingredients, Inc.(a)	10,872
136	Exelon Corp. □	5,693	120	General Mills, Inc.	8,969
			41	Hershey Co.	9,484
			233	Hormel Foods Corp.	9,525
			116	Ingredion, Inc.	12,906

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Food Products — continued</b>			<b>Health Care Technology — 0.5%</b>		
46	J.M. Smucker Co.	\$ 6,930	1,234	Doximity, Inc., Class A(a)	\$ 44,091
170	Kellogg Co.	11,371	187	Veeva Systems, Inc., Class A(a)	38,189
156	Kraft Heinz Co.	5,644			82,280
112	McCormick & Co., Inc.	10,022			
298	Mondelez International, Inc., Class A	22,091			
		122,103		<b>Hotel &amp; Resort REITs — 0.0%</b>	
			173	Host Hotels & Resorts, Inc.	3,183
<b>Gas Utilities — 0.2%</b>				<b>Hotels, Restaurants &amp; Leisure — 1.9%</b>	
96	Atmos Energy Corp.	11,684	390	Aramark	15,744
320	New Jersey Resources Corp.	14,304	28	Booking Holdings, Inc.(a)	83,182
131	ONE Gas, Inc.	10,366	4	Chipotle Mexican Grill, Inc.(a)	7,849
		36,354	146	Hilton Worldwide Holdings, Inc.	22,702
			128	Marriott Vacations Worldwide Corp.	16,449
<b>Ground Transportation — 0.4%</b>			84	McDonald's Corp.	24,629
395	CSX Corp.	13,161	187	Norwegian Cruise Line Holdings Ltd.(a)	4,127
31	J.B. Hunt Transport Services, Inc.	6,322	580	Starbucks Corp.	58,911
56	Norfolk Southern Corp.	13,081	290	Travel & Leisure Co.	11,812
84	Ryder System, Inc.	8,581	48	Wingstop, Inc.	8,092
42	Saia, Inc.(a)	17,772	546	Yum China Holdings, Inc.	33,317
37	Union Pacific Corp.	8,585	226	Yum! Brands, Inc.	31,113
		67,502			317,927
				<b>Household Durables — 0.6%</b>	
<b>Health Care Equipment &amp; Supplies — 1.1%</b>			54	DR Horton, Inc.	6,859
141	Abbott Laboratories	15,698	286	KB Home	15,436
15	Align Technology, Inc.(a)	5,668	113	Meritage Homes Corp.	16,831
370	Baxter International, Inc.	16,735	439	PulteGroup, Inc.	37,047
54	Becton Dickinson & Co.	15,046	364	Taylor Morrison Home Corp.(a)	17,625
15	Cooper Cos., Inc.	5,869			93,798
67	Edwards Lifesciences Corp.(a)	5,499		<b>Household Products — 0.5%</b>	
32	GE HealthCare Technologies, Inc.	2,496	136	Church & Dwight Co., Inc.	13,011
123	Globus Medical, Inc., Class A(a)	7,413	69	Colgate-Palmolive Co.	5,262
93	Haemonetics Corp.(a)	8,578	426	Energizer Holdings, Inc.	15,208
110	Intuitive Surgical, Inc.(a)	35,684	288	Procter & Gamble Co.	45,015
210	LeMaitre Vascular, Inc.	13,278			78,496
194	Medtronic PLC	17,025		<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>	
46	Penumbra, Inc.(a)	13,955	554	AES Corp.	11,983
35	Shockwave Medical, Inc.(a)	9,121		<b>Industrial Conglomerates — 0.3%</b>	
26	Stryker Corp.	7,369	47	3M Co.	5,241
13	Teleflex, Inc.	3,265	238	General Electric Co.	27,189
		182,699	132	Honeywell International, Inc.	25,625
					58,055
<b>Health Care Providers &amp; Services — 1.2%</b>				<b>Industrial REITs — 0.1%</b>	
174	Acadia Healthcare Co., Inc.(a)	13,751	85	Prologis, Inc.	10,604
93	Cardinal Health, Inc.	8,507		<b>Insurance — 1.5%</b>	
55	Centene Corp.(a)	3,745	36	Allstate Corp.	4,057
29	Chemed Corp.	15,112	805	American International Group, Inc.	48,525
54	Cigna Group	15,935	125	Arch Capital Group Ltd.(a)	9,711
352	CVS Health Corp.	26,291	37	Assurant, Inc.	4,977
19	Elevance Health, Inc.	8,961	57	Chubb Ltd.	11,651
109	Encompass Health Corp.	7,197	201	First American Financial Corp.	12,739
109	HCA Healthcare, Inc.	29,736	123	Hanover Insurance Group, Inc.	13,958
87	Henry Schein, Inc.(a)	6,855	130	Hartford Financial Services Group, Inc.	9,344
9	Humana, Inc.	4,111	55	Marsh & McLennan Cos., Inc.	10,363
23	Laboratory Corp. of America Holdings	4,920	96	Prudential Financial, Inc.	9,263
14	McKesson Corp.	5,634	250	Reinsurance Group of America, Inc.	35,088
308	Select Medical Holdings Corp.	9,243	176	Selective Insurance Group, Inc.	18,162
167	Tenet Healthcare Corp.(a)	12,480	97	Travelers Cos., Inc.	16,743
45	UnitedHealth Group, Inc.	22,787	202	Willis Towers Watson PLC	42,689
		195,265			247,270
<b>Health Care REITs — 0.1%</b>					
806	Physicians Realty Trust	11,880			

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Interactive Media &amp; Services — 3.4%</b>			<b>Metals &amp; Mining — continued</b>		
777	Alphabet, Inc., Class A(a)	\$ 103,123	193	Commercial Metals Co.	\$ 11,043
1,435	Alphabet, Inc., Class C(a)	191,013	73	Newmont Corp.	3,133
696	Meta Platforms, Inc., Class A(a)	221,746	60	Reliance Steel & Aluminum Co.	17,572
981	Pinterest, Inc., Class A(a)	28,439			51,178
332	Yelp, Inc.(a)	14,957	<b>Mortgage Real Estate Investment Trusts (REITs) — 0.1%</b>		
476	ZoomInfo Technologies, Inc.(a)	12,171	701	Invesco Mortgage Capital, Inc.	8,419
		571,449	534	KKR Real Estate Finance Trust, Inc.	6,654
<b>IT Services — 0.5%</b>					15,073
68	Accenture PLC, Class A	21,512	<b>Multi-Utilities — 0.1%</b>		
184	Cognizant Technology Solutions Corp., Class A	12,149	139	Consolidated Edison, Inc.	13,185
55	International Business Machines Corp.	7,930	53	DTE Energy Co.	6,058
534	Shopify, Inc., Class A(a)	36,088	35	WEC Energy Group, Inc.	3,145
18	VeriSign, Inc.(a)	3,797			22,388
		81,476	<b>Office REITs — 0.5%</b>		
<b>Leisure Products — 0.1%</b>			1,363	Brandywine Realty Trust	6,883
618	Mattel, Inc.(a)	13,164	706	Corporate Office Properties Trust	18,356
219	YETI Holdings, Inc.(a)	9,329	464	Douglas Emmett, Inc.	6,821
		22,493	645	Easterly Government Properties, Inc.	9,520
<b>Life Sciences Tools &amp; Services — 0.8%</b>			775	Highwoods Properties, Inc.	19,585
38	Agilent Technologies, Inc.	4,627	706	Kilroy Realty Corp.	25,204
94	Danaher Corp.	23,976			86,369
23	Fortrea Holdings, Inc.(a)	735	<b>Oil, Gas &amp; Consumable Fuels — 2.1%</b>		
225	Illumina, Inc.(a)	43,234	978	Antero Midstream Corp.	11,677
110	IQVIA Holdings, Inc.(a)	24,614	248	Antero Resources Corp.(a)	6,634
63	Repligen Corp.(a)	10,808	1,159	APA Corp.	46,928
23	Thermo Fisher Scientific, Inc.	12,619	91	Chevron Corp.	14,893
11	West Pharmaceutical Services, Inc.	4,048	643	CNX Resources Corp.(a)	13,117
		124,661	684	ConocoPhillips	80,521
<b>Machinery — 1.4%</b>			506	EOG Resources, Inc.	67,060
88	AGCO Corp.	11,713	195	Exxon Mobil Corp.	20,912
31	Caterpillar, Inc.	8,220	47	Hess Corp.	7,131
11	Cummins, Inc.	2,869	189	HF Sinclair Corp.	9,845
42	Deere & Co.	18,043	640	Kinder Morgan, Inc.	11,335
75	Dover Corp.	10,948	114	ONEOK, Inc.	7,643
109	Fortive Corp.	8,540	95	Phillips 66	10,597
331	Graco, Inc.	26,258	338	Range Resources Corp.	10,623
24	Illinois Tool Works, Inc.	6,320	1,230	Southwestern Energy Co.(a)	7,970
197	ITT, Inc.	19,621	46	Valero Energy Corp.	5,930
154	Oshkosh Corp.	14,179	233	Williams Cos., Inc.	8,027
82	PACCAR, Inc.	7,062			340,843
112	Parker-Hannifin Corp.	45,921	<b>Passenger Airlines — 0.2%</b>		
188	SPX Technologies, Inc.(a)	15,907	282	Alaska Air Group, Inc.(a)	13,714
194	Terex Corp.	11,374	388	Delta Air Lines, Inc.	17,949
172	Toro Co.	17,484	947	JetBlue Airways Corp.(a)	7,358
		224,459			39,021
<b>Media — 1.1%</b>			<b>Personal Care Products — 0.0%</b>		
10	Cable One, Inc.	7,239	24	Estee Lauder Cos., Inc., Class A	4,320
123	Charter Communications, Inc., Class A(a)	49,838	<b>Pharmaceuticals — 1.3%</b>		
1,264	Comcast Corp., Class A	57,209	177	Bristol-Myers Squibb Co.	11,008
403	Interpublic Group of Cos., Inc.	13,795	35	Eli Lilly & Co.	15,909
282	Liberty Broadband Corp., Class C(a)	25,135	85	Jazz Pharmaceuticals PLC(a)	11,086
214	New York Times Co., Class A	8,723	247	Johnson & Johnson	41,380
165	Omnicom Group, Inc.	13,962	186	Merck & Co., Inc.	19,837
204	Paramount Global, Class B	3,270	205	Novartis AG, ADR	21,504
		179,171	208	Novo Nordisk AS, ADR	33,509
<b>Metals &amp; Mining — 0.3%</b>			186	Perrigo Co. PLC	6,815
215	Alcoa Corp.	7,781	313	Pfizer, Inc.	11,287
660	Cleveland-Cliffs, Inc.(a)	11,649			

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Pharmaceuticals — continued</b>			<b>Software — continued</b>		
620	Roche Holding AG, ADR	\$ 23,994	20	ServiceNow, Inc.(a)	\$ 11,660
91	Zoetis, Inc.	17,116	77	SPS Commerce, Inc.(a)	13,890
		213,445	20	Synopsys, Inc.(a)	9,036
<b>Professional Services — 0.5%</b>			20	Tyler Technologies, Inc.(a)	7,933
29	Automatic Data Processing, Inc.	7,170	317	Workday, Inc., Class A(a)	75,170
43	Ceridian HCM Holding, Inc.(a)	3,045			860,008
78	Concentrix Corp.	6,493	<b>Specialized REITs — 0.2%</b>		
124	Equifax, Inc.	25,306	22	American Tower Corp.	4,187
118	Exponent, Inc.	10,570	42	Crown Castle, Inc.	4,548
161	Korn Ferry	8,481	9	Equinix, Inc.	7,289
56	Leidos Holdings, Inc.	5,238	91	Extra Space Storage, Inc.	12,742
31	Paychex, Inc.	3,890	188	VICI Properties, Inc.	5,918
63	Paylocity Holding Corp.(a)	14,292	120	Weyerhaeuser Co.	4,087
		84,485			38,771
<b>Real Estate Management &amp; Development — 0.4%</b>			<b>Specialty Retail — 0.6%</b>		
722	CBRE Group, Inc., Class A(a)	60,150	39	Asbury Automotive Group, Inc.(a)	8,799
80	Jones Lang LaSalle, Inc.(a)	13,324	78	Boot Barn Holdings, Inc.(a)	7,324
		73,474	60	Dick's Sporting Goods, Inc.	8,460
<b>Residential REITs — 0.1%</b>			60	Five Below, Inc.(a)	12,501
43	AvalonBay Communities, Inc.	8,112	73	Home Depot, Inc.	24,370
64	Camden Property Trust	6,982	38	Lithia Motors, Inc.	11,800
		15,094	27	Ross Stores, Inc.	3,095
<b>Retail REITs — 0.3%</b>			158	TJX Cos., Inc.	13,672
1,150	Brixmor Property Group, Inc.	26,151	80	Williams-Sonoma, Inc.	11,091
396	NNN REIT, Inc.	16,901			101,112
36	Simon Property Group, Inc.	4,486	<b>Technology Hardware, Storage &amp; Peripherals — 0.7%</b>		
		47,538	591	Apple, Inc.	116,102
<b>Semiconductors &amp; Semiconductor Equipment — 2.8%</b>			218	Hewlett Packard Enterprise Co.	3,789
181	Advanced Micro Devices, Inc.(a)	20,706	141	HP, Inc.	4,629
99	Analog Devices, Inc.	19,753			124,520
31	Broadcom, Inc.	27,858	<b>Textiles, Apparel &amp; Luxury Goods — 0.5%</b>		
20	First Solar, Inc.(a)	4,148	73	Crocs, Inc.(a)	7,910
569	Intel Corp.	20,353	31	Deckers Outdoor Corp.(a)	16,855
174	Lattice Semiconductor Corp.(a)	15,824	183	NIKE, Inc., Class B	20,201
87	Micron Technology, Inc.	6,211	113	PVH Corp.	10,129
513	NVIDIA Corp.	239,720	2,039	Under Armour, Inc., Class A(a)	16,434
62	Qorvo, Inc.(a)	6,821	1,008	Under Armour, Inc., Class C(a)	7,479
355	QUALCOMM, Inc.	46,920			79,008
64	Silicon Laboratories, Inc.(a)	9,545	<b>Trading Companies &amp; Distributors — 0.2%</b>		
108	Synaptics, Inc.(a)	9,754	81	GATX Corp.	10,154
111	Texas Instruments, Inc.	19,980	60	Watsco, Inc.	22,691
68	Universal Display Corp.	9,920			32,845
115	Wolfspeed, Inc.(a)	7,579	<b>Water Utilities — 0.2%</b>		
		465,092	124	American States Water Co.	10,963
<b>Software — 5.2%</b>			46	American Water Works Co., Inc.	6,782
55	Adobe, Inc.(a)	30,039	263	Essential Utilities, Inc.	11,122
49	ANSYS, Inc.(a)	16,763			28,867
339	Autodesk, Inc.(a)	71,865	<b>Total Common Stocks</b>		
29	Cadence Design Systems, Inc.(a)	6,786	<b>(Identified Cost \$8,637,927)</b>		
245	Dynatrace, Inc.(a)	13,399			9,676,548
34	Intuit, Inc.	17,398	<b>Principal Amount</b>		
100	Manhattan Associates, Inc.(a)	19,062	<b>Bonds and Notes — 5.2%</b>		
767	Microsoft Corp.	257,651	<b>Apartment REITs — 0.0%</b>		
1,232	Oracle Corp.	144,427	\$ 4,000	Essex Portfolio LP, 3.000%, 1/15/2030	3,431
21	Palo Alto Networks, Inc.(a)	5,249			
85	Qualys, Inc.(a)	11,798			
43	Roper Technologies, Inc.	21,201			
563	Salesforce, Inc.(a)	126,681			



Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2050 Fund (continued) □

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Automotive — 0.1%</b>			<b>Electric — continued</b>		
\$ 8,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	\$ 7,704	\$ 2,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	\$ 1,624
3,000	Lear Corp., 4.250%, 5/15/2029	2,832	8,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	7,626
9,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	7,714			50,094
		18,250	<b>Environmental — 0.1%</b>		
<b>Banking — 0.8%</b>			6,000	Republic Services, Inc., 1.450%, 2/15/2031	4,692
9,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	8,444	5,000	Waste Management, Inc., 2.950%, 6/01/2041	3,692
6,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	5,937			8,384
4,000	Bank of Nova Scotia, 3.400%, 2/11/2024	3,948	<b>Finance Companies — 0.1%</b>		
11,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	9,817	4,000	Ares Capital Corp., 3.250%, 7/15/2025	3,732
9,000	Citigroup, Inc., 4.600%, 3/09/2026	8,782	5,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	4,399
8,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	7,746			8,131
8,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	7,874	<b>Food &amp; Beverage — 0.2%</b>		
10,000	KeyCorp, MTN, 2.550%, 10/01/2029	8,051	14,000	Coca-Cola Co., 1.450%, 6/01/2027	12,512
4,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	3,673	8,000	General Mills, Inc., 4.000%, 4/17/2025	7,799
6,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	5,330	4,000	Mondelez International, Inc., 2.750%, 4/13/2030	3,494
5,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	4,773	9,000	PepsiCo, Inc., 2.750%, 3/19/2030	8,077
9,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	8,358			31,882
9,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	8,843	<b>Government Owned - No Guarantee — 0.1%</b>		
4,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	3,881	8,000	Equinor ASA, 3.625%, 4/06/2040	6,642
4,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	3,906	14,000	Federal National Mortgage Association, 6.625%, 11/15/2030	16,103
7,000	State Street Corp., 2.400%, 1/24/2030	6,010			22,745
5,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	4,090	<b>Health Care REITs — 0.0%</b>		
9,000	Truist Bank, 3.200%, 4/01/2024	8,843	6,000	Welltower OP LLC, 2.800%, 6/01/2031	4,969
9,000	Westpac Banking Corp., 2.350%, 2/19/2025	8,599	<b>Health Insurance — 0.1%</b>		
		126,905	9,000	Elevance Health, Inc., 4.101%, 3/01/2028	8,655
<b>Brokerage — 0.1%</b>			7,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	7,522
9,000	BlackRock, Inc., 2.400%, 4/30/2030	7,756			16,177
9,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	6,204	<b>Healthcare — 0.1%</b>		
		13,960	3,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	2,891
<b>Building Materials — 0.1%</b>			4,000	CVS Health Corp., 4.300%, 3/25/2028	3,874
5,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	4,452	4,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	3,841
10,000	Owens Corning, 3.950%, 8/15/2029	9,361	4,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	3,766
		13,813	4,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	3,503
<b>Chemicals — 0.0%</b>					17,875
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,815	<b>Integrated Energy — 0.1%</b>		
<b>Consumer Products — 0.0%</b>			9,000	Exxon Mobil Corp., 2.992%, 3/19/2025	8,686
3,000	Procter & Gamble Co., 3.000%, 3/25/2030	2,763	6,000	Shell International Finance BV, 6.375%, 12/15/2038	6,742
<b>Diversified Manufacturing — 0.1%</b>					15,428
10,000	Eaton Corp., 4.150%, 3/15/2033	9,469	<b>Life Insurance — 0.1%</b>		
5,000	Emerson Electric Co., 2.000%, 12/21/2028	4,350	2,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,027
		13,819	7,000	Manulife Financial Corp., 3.703%, 3/16/2032	6,354
<b>Electric — 0.3%</b>					8,381
5,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	4,394	<b>Mortgage Related — 1.2%</b>		
8,000	Duke Energy Corp., 3.750%, 4/15/2024	7,897	23,272	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	18,844
11,000	Entergy Corp., 0.900%, 9/15/2025	9,963	33,399	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(c)	28,149
8,000	Exelon Corp., 4.050%, 4/15/2030	7,479	24,326	Federal Home Loan Mortgage Corp., 3.000%, with various maturities from 2049 to 2052(c)	21,293
9,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	7,478	21,704	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(c)	19,664
4,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	3,633	942	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	880
			18,359	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2051(c)	14,894



Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2050 Fund (continued)

Principal Amount	Description	Value (t)
<b>Mortgage Related — continued</b>		
\$ 28,901	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2052(c)	\$ 24,407
35,312	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(c)	30,974
22,039	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	19,992
7,069	Federal National Mortgage Association, 4.000%, with various maturities from 2050 to 2052(c)	6,603
431	Federal National Mortgage Association, 4.500%, with various maturities in 2049(c)	419
9,389	Government National Mortgage Association, 3.000%, 6/20/2052	8,350
8,928	Government National Mortgage Association, 5.500%, 4/20/2053	8,874
		<u>203,343</u>
<b>Natural Gas — 0.1%</b>		
11,000	NiSource, Inc., 0.950%, 8/15/2025	<u>10,077</u>
<b>Office REITs — 0.1%</b>		
10,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	9,579
5,000	Boston Properties LP, 2.750%, 10/01/2026	4,510
7,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	5,177
		<u>19,266</u>
<b>Other REITs — 0.0%</b>		
5,000	Prologis LP, 1.250%, 10/15/2030	<u>3,877</u>
<b>Pharmaceuticals — 0.1%</b>		
8,000	AbbVie, Inc., 3.600%, 5/14/2025	7,750
4,000	Biogen, Inc., 2.250%, 5/01/2030	3,305
4,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	3,728
3,000	Merck & Co., Inc., 1.450%, 6/24/2030	2,435
4,000	Viatis, Inc., 3.850%, 6/22/2040	2,844
		<u>20,062</u>
<b>Property &amp; Casualty Insurance — 0.0%</b>		
3,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	<u>2,634</u>
<b>Railroads — 0.0%</b>		
8,000	CSX Corp., 2.600%, 11/01/2026	<u>7,423</u>
<b>Restaurants — 0.0%</b>		
8,000	Starbucks Corp., 2.250%, 3/12/2030	<u>6,771</u>
<b>Retail REITs — 0.0%</b>		
2,000	Realty Income Corp., 3.400%, 1/15/2028	1,852
2,000	Spirit Realty LP, 2.700%, 2/15/2032	1,539
		<u>3,391</u>
<b>Retailers — 0.1%</b>		
4,000	Amazon.com, Inc., 3.875%, 8/22/2037	3,626
10,000	TJX Cos., Inc., 1.150%, 5/15/2028	8,592
4,000	Walmart, Inc., 4.100%, 4/15/2033	3,863
		<u>16,081</u>
<b>Technology — 0.3%</b>		
8,000	Apple, Inc., 2.500%, 2/09/2025	7,704
2,000	Broadcom, Inc., 3.137%, 11/15/2035(b)	1,534
5,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	4,543
5,000	Intel Corp., 2.450%, 11/15/2029	4,382
9,000	International Business Machines Corp., 4.000%, 6/20/2042	7,601
4,000	NVIDIA Corp., 2.850%, 4/01/2030	3,616
8,000	Oracle Corp., 2.950%, 5/15/2025	7,663
9,000	QUALCOMM, Inc., 1.650%, 5/20/2032	7,074
		<u>44,117</u>

Principal Amount	Description	Value (t)
<b>Treasuries — 0.7%</b>		
\$ 15,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	\$ 8,177
10,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	7,545
10,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	7,495
23,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	18,468
24,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	19,794
13,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	10,662
17,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	13,979
39,000	U.S. Treasury Notes, 0.375%, 11/30/2025	35,288
		<u>121,408</u>
<b>Utility Other — 0.0%</b>		
6,000	Essential Utilities, Inc., 4.276%, 5/01/2049	<u>4,812</u>
<b>Wireless — 0.1%</b>		
8,000	Vodafone Group PLC, 6.150%, 2/27/2037	<u>8,327</u>
<b>Wirelines — 0.1%</b>		
4,000	AT&T, Inc., 3.650%, 6/01/2051	2,827
7,000	Verizon Communications, Inc., 3 mo. USD LIBOR + 1.100%, 6.421%, 5/15/2025(d)	7,055
		<u>9,882</u>
	Total Bonds and Notes (Identified Cost \$934,506)	<u>860,293</u>

**Shares**

<b>Exchange-Traded Funds — 8.5%</b>		
18,704	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,386,249)	<u>1,398,311</u>

<b>Mutual Funds — 13.4%</b>		
62,189	WCM Focused Emerging Markets Fund, Institutional Class	828,976
61,752	WCM Focused International Growth Fund, Institutional Class	1,396,211
	Total Mutual Funds (Identified Cost \$2,468,007)	<u>2,225,187</u>

<b>Affiliated Mutual Funds — 11.2%</b>		
18,851	Loomis Sayles Inflation Protected Securities Fund, Class N	181,539
32,573	Mirova Global Green Bond Fund, Class N	269,374
116,401	Mirova International Sustainable Equity Fund, Class N	1,396,809
	Total Affiliated Mutual Funds (Identified Cost \$1,997,520)	<u>1,847,722</u>

Portfolio of Investments – as of July 31, 2023 (Unaudited)  
Natisis Sustainable Future 2050 Fund (continued)

Principal Amount	Description	Value (t)
<b>Short-Term Investments — 3.9%</b>		
\$643,595	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/2023 at 2.500% to be repurchased at \$643,640 on 8/01/2023 collateralized by \$631,800 U.S. Treasury Bond, 4.375% due 5/15/2041 valued at \$656,933 including accrued interest (Note 2 of Notes to Financial Statements)	\$ 643,595
8,000	U.S. Treasury Bills, 5.151%, 8/08/2023(e)	7,992
	Total Short-Term Investments (Identified Cost \$651,587)	651,587
	Total Investments — 100.6% (Identified Cost \$16,075,796)	16,659,648
	Other assets less liabilities — (0.6)%	(99,487)
	Net Assets — 100.0%	\$16,560,161

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

- (a) Non-income producing security.
- (b) 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 July 31, 2023, the value of Rule 144A holdings amounted to \$9,750 or 0.1% of net assets.
- (c) 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.

- (d) Variable rate security. Rate as of July 31, 2023 is disclosed.
- (e) Interest rate represents discount rate at time of purchase; not a coupon rate.

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 July 31, 2023 (Unaudited)

Equity	88.8%
Fixed Income	7.9
Short-Term Investments	3.9
Total Investments	100.6
Other assets less liabilities	(0.6)
Net Assets	100.0%

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natixis Sustainable Future 2055 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Common Stocks — 58.2% of Net Assets</b>					
<b>Aerospace &amp; Defense — 1.2%</b>			<b>Biotechnology — continued</b>		
200	AAR Corp.(a)	\$ 11,960	16	Biogen, Inc.(a)	\$ 4,323
499	Boeing Co.(a)	119,186	285	CRISPR Therapeutics AG(a)	16,339
38	L3Harris Technologies, Inc.	7,201	92	Gilead Sciences, Inc.	7,005
36	Lockheed Martin Corp.	16,069	164	Halozyne Therapeutics, Inc.(a)	7,045
82	Moog, Inc., Class A	8,646	69	Incyte Corp.(a)	4,397
127	RTX Corp.	11,167	95	Neurocrine Biosciences, Inc.(a)	9,680
		174,229	64	Regeneron Pharmaceuticals, Inc.(a)	47,482
<b>Air Freight &amp; Logistics — 0.5%</b>			29	United Therapeutics Corp.(a)	7,039
277	Expeditors International of Washington, Inc.	35,262	11	Vertex Pharmaceuticals, Inc.(a)	3,876
28	FedEx Corp.	7,559			165,850
160	GXO Logistics, Inc.(a)	10,731	<b>Broadline Retail — 2.2%</b>		
82	United Parcel Service, Inc., Class B	15,345	228	Alibaba Group Holding Ltd., ADR(a)	23,292
		68,897	1,882	Amazon.com, Inc.(a)	251,586
<b>Automobile Components — 0.8%</b>			623	eBay, Inc.	27,730
38	Aptiv PLC(a)	4,161	363	Macy's, Inc.	6,022
696	BorgWarner, Inc.	32,364			308,630
555	Dana, Inc.	10,534	<b>Building Products — 1.0%</b>		
439	Magna International, Inc.	28,241	88	Builders FirstSource, Inc.(a)	12,710
472	Mobileye Global, Inc., Class A(a)	18,021	53	Carlisle Cos., Inc.	14,692
144	Phinia, Inc.(a)	4,085	96	Carrier Global Corp.	5,717
72	Visteon Corp.(a)	11,094	422	Fortune Brands Innovations, Inc.	29,991
		108,500	41	Lennox International, Inc.	15,065
<b>Automobiles — 1.3%</b>			586	Masco Corp.	35,558
1,613	General Motors Co.	61,891	124	Owens Corning	17,359
445	Tesla, Inc.(a)	119,006	104	Trex Co., Inc.(a)	7,191
77	Thor Industries, Inc.	8,893			138,283
		189,790	<b>Capital Markets — 3.4%</b>		
<b>Banks — 3.1%</b>			893	Bank of New York Mellon Corp.	40,507
327	Ameris Bancorp	14,274	11	BlackRock, Inc.	8,127
1,907	Bank of America Corp.	61,024	40	Choe Global Markets, Inc.	5,587
931	Citigroup, Inc.	44,371	800	Charles Schwab Corp.	52,880
120	Citizens Financial Group, Inc.	3,871	68	CME Group, Inc.	13,529
234	East West Bancorp, Inc.	14,557	70	FactSet Research Systems, Inc.	30,453
21	First Citizens BancShares, Inc., Class A	30,057	124	Goldman Sachs Group, Inc.	44,128
608	First Financial Bancorp	14,039	538	Intercontinental Exchange, Inc.	61,762
1,525	FNB Corp.	19,505	263	Janus Henderson Group PLC	7,719
983	Fulton Financial Corp.	14,057	985	KKR & Co., Inc.	58,489
332	International Bancshares Corp.	16,480	65	Moody's Corp.	22,929
310	JPMorgan Chase & Co.	48,968	89	Morgan Stanley	8,149
111	PNC Financial Services Group, Inc.	15,195	58	MSCI, Inc.	31,789
170	Regions Financial Corp.	3,463	29	Northern Trust Corp.	2,323
1,299	Truist Financial Corp.	43,153	45	S&P Global, Inc.	17,753
513	Trustmark Corp.	13,471	434	SEI Investments Co.	27,338
155	U.S. Bancorp	6,150	578	State Street Corp.	41,870
312	Webster Financial Corp.	14,764	30	T. Rowe Price Group, Inc.	3,698
1,253	Wells Fargo & Co.	57,839	53	Virtus Investment Partners, Inc.	10,904
		435,238			489,934
<b>Beverages — 0.9%</b>			<b>Chemicals — 0.7%</b>		
60	Boston Beer Co., Inc., Class A(a)	22,286	13	Air Products & Chemicals, Inc.	3,969
207	Coca-Cola Co.	12,820	177	Celanese Corp.	22,194
170	Keurig Dr Pepper, Inc.	5,782	46	DuPont de Nemours, Inc.	3,571
1,424	Monster Beverage Corp.(a)	81,866	29	Ecolab, Inc.	5,311
40	PepsiCo, Inc.	7,498	149	HB Fuller Co.	11,031
		130,252	106	Innospec, Inc.	11,357
<b>Biotechnology — 1.2%</b>			53	Linde PLC	20,706
63	AbbVie, Inc.	9,423	194	Livent Corp.(a)	4,776
252	Alnylam Pharmaceuticals, Inc.(a)	49,241	127	Minerals Technologies, Inc.	7,791

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

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Chemicals — continued</b>			<b>Electric Utilities — continued</b>	
18	Sherwin-Williams Co. □	\$ 4,977	137	FirstEnergy Corp.	\$ 5,396
70	Stepan Co. □	6,707	98	IDACORP, Inc.	10,076
		102,390			51,857
	<b>Commercial Services &amp; Supplies — 0.1%</b>			<b>Electrical Equipment — 0.5%</b>	
73	MSA Safety, Inc. □	12,118	95	Eaton Corp. PLC	19,505
24	Waste Management, Inc. □	3,931	128	Emerson Electric Co.	11,693
		16,049	58	Hubbell, Inc.	18,096
	<b>Communications Equipment — 0.3%</b>		80	Regal Rexnord Corp.	12,494
176	Ciena Corp.(a)	7,427	23	Rockwell Automation, Inc.	7,735
397	Cisco Systems, Inc. □	20,660			69,523
51	F5, Inc.(a) □	8,070		<b>Electronic Equipment, Instruments &amp; Components — 0.9%</b>	
98	Lumentum Holdings, Inc.(a) □	5,132	113	Advanced Energy Industries, Inc.	14,145
19	Motorola Solutions, Inc. □	5,446	65	Amphenol Corp., Class A	5,740
		46,735	236	Avnet, Inc.	11,446
	<b>Construction &amp; Engineering — 0.2%</b>		190	Cognex Corp.	10,378
253	AECOM	22,011	60	Corning, Inc.	2,036
	<b>Construction Materials — 0.2%</b>		189	Jabil, Inc.	20,917
27	Martin Marietta Materials, Inc. □	12,054	35	Keysight Technologies, Inc.(a)	5,638
65	Vulcan Materials Co. □	14,333	617	Knowles Corp.(a)	11,273
		26,387	37	Littelfuse, Inc.	11,270
	<b>Consumer Finance — 1.2%</b>		202	TE Connectivity Ltd.	28,985
1,542	Ally Financial, Inc.	47,093	13	Teledyne Technologies, Inc.(a)	4,999
247	American Express Co.	41,713	14	Zebra Technologies Corp., Class A(a)	4,311
614	Capital One Financial Corp.	71,850			131,138
99	Synchrony Financial	3,420		<b>Energy Equipment &amp; Services — 0.2%</b>	
		164,076	326	ChampionX Corp.	11,606
	<b>Consumer Staples Distribution &amp; Retail — 0.8%</b>		697	NOV, Inc.	13,996
150	BJ's Wholesale Club Holdings, Inc.(a)	9,946	95	Schlumberger NV	5,542
31	Costco Wholesale Corp. □	17,381			31,144
845	Kroger Co. □	41,101		<b>Entertainment — 1.7%</b>	
250	Sprouts Farmers Market, Inc.(a) □	9,813	201	Activision Blizzard, Inc.(a)	18,645
55	Target Corp. □	7,506	60	Electronic Arts, Inc.	8,181
141	Walmart, Inc. □	22,540	199	Netflix, Inc.(a)	87,355
		108,287	49	Take-Two Interactive Software, Inc.(a)	7,494
	<b>Containers &amp; Packaging — 0.1%</b>		933	Walt Disney Co.(a)	82,934
36	Ball Corp. □	2,113	2,694	Warner Bros Discovery, Inc.(a)	35,211
240	Sonoco Products Co. □	14,073			239,820
		16,186		<b>Financial Services — 2.1%</b>	
	<b>Distributors — 0.0%</b>		335	Block, Inc.(a)	26,977
36	Genuine Parts Co.	5,606	323	Fiserv, Inc.(a)	40,766
	<b>Diversified Consumer Services — 0.2%</b>		27	FleetCor Technologies, Inc.(a)	6,721
89	Grand Canyon Education, Inc.(a) □	9,661	254	Global Payments, Inc.	28,003
179	Service Corp. International □	11,930	25	Jack Henry & Associates, Inc.	4,189
		21,591	25	Mastercard, Inc., Class A	9,857
	<b>Diversified REITs — 0.1%</b>		1,146	MGIC Investment Corp.	19,184
581	American Assets Trust, Inc.	13,072	413	PayPal Holdings, Inc.(a)	31,314
	<b>Diversified Telecommunication Services — 0.3%</b>		423	Visa, Inc., Class A	100,560
1,097	AT&T, Inc.	15,928	227	Voya Financial, Inc.	16,857
143	Iridium Communications, Inc.	7,515	52	WEX, Inc.(a)	9,846
718	Verizon Communications, Inc.	24,469			294,274
		47,912		<b>Food Products — 0.7%</b>	
	<b>Electric Utilities — 0.4%</b>		118	Campbell Soup Co.	5,407
185	American Electric Power Co., Inc. □	15,677	205	Conagra Brands, Inc.	6,726
218	Eversource Energy □	15,768	138	Darling Ingredients, Inc.(a)	9,557
118	Exelon Corp. □	4,940	100	General Mills, Inc.	7,474
			35	Hershey Co.	8,096
			212	Hormel Foods Corp.	8,667
			98	Ingredion, Inc.	10,903

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Food Products — continued</b>			<b>Health Care Technology — 0.5%</b>		
38	J.M. Smucker Co.	\$ 5,725	1,060	Doximity, Inc., Class A(a)	\$ 37,874
141	Kellogg Co.	9,431	161	Veeva Systems, Inc., Class A(a)	32,879
130	Kraft Heinz Co.	4,703			70,753
94	McCormick & Co., Inc.	8,411			
257	Mondelez International, Inc., Class A	19,051			
		104,151		<b>Hotel &amp; Resort REITs — 0.0%</b>	
			161	Host Hotels & Resorts, Inc.	2,962
	<b>Gas Utilities — 0.2%</b>			<b>Hotels, Restaurants &amp; Leisure — 1.9%</b>	
82	Atmos Energy Corp.	9,980	374	Aramark	15,099
278	New Jersey Resources Corp.	12,427	22	Booking Holdings, Inc.(a)	65,358
111	ONE Gas, Inc.	8,783	4	Chipotle Mexican Grill, Inc.(a)	7,849
		31,190	121	Hilton Worldwide Holdings, Inc.	18,814
			108	Marriott Vacations Worldwide Corp.	13,879
	<b>Ground Transportation — 0.4%</b>		71	McDonald's Corp.	20,817
318	CSX Corp.	10,596	156	Norwegian Cruise Line Holdings Ltd.(a)	3,443
26	J.B. Hunt Transport Services, Inc.	5,302	502	Starbucks Corp.	50,988
49	Norfolk Southern Corp.	11,446	244	Travel & Leisure Co.	9,938
73	Ryder System, Inc.	7,457	41	Wingstop, Inc.	6,912
36	Saia, Inc.(a)	15,233	468	Yum China Holdings, Inc.	28,557
31	Union Pacific Corp.	7,193	194	Yum! Brands, Inc.	26,708
		57,227			268,362
	<b>Health Care Equipment &amp; Supplies — 1.1%</b>			<b>Household Durables — 0.6%</b>	
121	Abbott Laboratories	13,471	46	DR Horton, Inc.	5,843
13	Align Technology, Inc.(a)	4,913	239	KB Home	12,899
260	Baxter International, Inc.	11,760	96	Meritage Homes Corp.	14,299
46	Becton Dickinson & Co.	12,816	364	PulteGroup, Inc.	30,718
12	Cooper Cos., Inc.	4,695	307	Taylor Morrison Home Corp.(a)	14,865
60	Edwards Lifesciences Corp.(a)	4,924			78,624
28	GE HealthCare Technologies, Inc.	2,184		<b>Household Products — 0.5%</b>	
107	Globus Medical, Inc., Class A(a)	6,449	114	Church & Dwight Co., Inc.	10,906
78	Haemonetics Corp.(a)	7,195	83	Colgate-Palmolive Co.	6,330
94	Intuitive Surgical, Inc.(a)	30,494	369	Energizer Holdings, Inc.	13,173
184	LeMaitre Vascular, Inc.	11,634	243	Procter & Gamble Co.	37,981
168	Medtronic PLC	14,744			68,390
40	Penumbra, Inc.(a)	12,134		<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>	
30	Shockwave Medical, Inc.(a)	7,818	502	AES Corp.	10,858
23	Stryker Corp.	6,518		<b>Industrial Conglomerates — 0.3%</b>	
11	Teleflex, Inc.	2,763	42	3M Co.	4,683
		154,512	205	General Electric Co.	23,419
	<b>Health Care Providers &amp; Services — 1.2%</b>		112	Honeywell International, Inc.	21,743
154	Acadia Healthcare Co., Inc.(a)	12,171			49,845
80	Cardinal Health, Inc.	7,317		<b>Industrial REITs — 0.1%</b>	
44	Centene Corp.(a)	2,996	71	Prologis, Inc.	8,857
24	Chemed Corp.	12,506		<b>Insurance — 1.5%</b>	
49	Cigna Group	14,460	33	Allstate Corp.	3,718
310	CVS Health Corp.	23,154	703	American International Group, Inc.	42,377
17	Elevance Health, Inc.	8,018	108	Arch Capital Group Ltd.(a)	8,391
93	Encompass Health Corp.	6,141	36	Assurant, Inc.	4,842
90	HCA Healthcare, Inc.	24,553	48	Chubb Ltd.	9,812
72	Henry Schein, Inc.(a)	5,673	177	First American Financial Corp.	11,218
9	Humana, Inc.	4,111	104	Hanover Insurance Group, Inc.	11,802
22	Laboratory Corp. of America Holdings	4,706	107	Hartford Financial Services Group, Inc.	7,691
12	McKesson Corp.	4,829	45	Marsh & McLennan Cos., Inc.	8,479
263	Select Medical Holdings Corp.	7,893	85	Prudential Financial, Inc.	8,202
141	Tenet Healthcare Corp.(a)	10,537	210	Reinsurance Group of America, Inc.	29,474
38	UnitedHealth Group, Inc.	19,242	149	Selective Insurance Group, Inc.	15,375
		168,307	82	Travelers Cos., Inc.	14,154
	<b>Health Care REITs — 0.1%</b>		176	Willis Towers Watson PLC	37,194
707	Physicians Realty Trust	10,421			212,729

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Interactive Media &amp; Services — 3.4%</b>			<b>Metals &amp; Mining — continued</b>		
729	Alphabet, Inc., Class A(a)	\$ 96,753	165	Commercial Metals Co.	\$ 9,441
1,132	Alphabet, Inc., Class C(a)	150,680	61	Newmont Corp.	2,618
593	Meta Platforms, Inc., Class A(a)	188,930	51	Reliance Steel & Aluminum Co.	14,936
812	Pinterest, Inc., Class A(a)	23,540			43,693
288	Yelp, Inc.(a)	12,974	<b>Mortgage Real Estate Investment Trusts (REITs) — 0.1%</b>		
477	ZoomInfo Technologies, Inc.(a)	12,197	603	Invesco Mortgage Capital, Inc.	7,242
		485,074	476	KKR Real Estate Finance Trust, Inc.	5,931
<b>IT Services — 0.5%</b>					13,173
58	Accenture PLC, Class A	18,348	<b>Multi-Utilities — 0.1%</b>		
152	Cognizant Technology Solutions Corp., Class A	10,037	121	Consolidated Edison, Inc.	11,478
47	International Business Machines Corp.	6,776	48	DTE Energy Co.	5,487
458	Shopify, Inc., Class A(a)	30,952	28	WEC Energy Group, Inc.	2,516
15	VeriSign, Inc.(a)	3,164			19,481
		69,277	<b>Office REITs — 0.5%</b>		
<b>Leisure Products — 0.1%</b>			1,250	Brandywine Realty Trust	6,313
535	Mattel, Inc.(a)	11,395	597	Corporate Office Properties Trust	15,522
185	YETI Holdings, Inc.(a)	7,881	414	Douglas Emmett, Inc.	6,086
		19,276	566	Easterly Government Properties, Inc.	8,354
<b>Life Sciences Tools &amp; Services — 0.7%</b>			656	Highwoods Properties, Inc.	16,577
34	Agilent Technologies, Inc.	4,140	656	Kilroy Realty Corp.	23,419
81	Danaher Corp.	20,660			76,271
22	Fortrea Holdings, Inc.(a)	703	<b>Oil, Gas &amp; Consumable Fuels — 2.1%</b>		
191	Illumina, Inc.(a)	36,701	826	Antero Midstream Corp.	9,862
93	IQVIA Holdings, Inc.(a)	20,810	227	Antero Resources Corp.(a)	6,072
57	Repligen Corp.(a)	9,779	991	APA Corp.	40,126
20	Thermo Fisher Scientific, Inc.	10,973	75	Chevron Corp.	12,275
8	West Pharmaceutical Services, Inc.	2,944	543	CNX Resources Corp.(a)	11,077
		106,710	584	ConocoPhillips	68,749
<b>Machinery — 1.3%</b>			433	EOG Resources, Inc.	57,386
77	AGCO Corp.	10,249	171	Exxon Mobil Corp.	18,338
25	Caterpillar, Inc.	6,629	40	Hess Corp.	6,069
9	Cummins, Inc.	2,347	170	HF Sinclair Corp.	8,855
36	Deere & Co.	15,466	580	Kinder Morgan, Inc.	10,272
63	Dover Corp.	9,196	106	ONEOK, Inc.	7,106
92	Fortive Corp.	7,208	79	Phillips 66	8,812
279	Graco, Inc.	22,133	285	Range Resources Corp.	8,958
21	Illinois Tool Works, Inc.	5,530	1,097	Southwestern Energy Co.(a)	7,109
166	ITT, Inc.	16,534	42	Valero Energy Corp.	5,414
131	Oshkosh Corp.	12,061	212	Williams Cos., Inc.	7,303
69	PACCAR, Inc.	5,943			293,783
95	Parker-Hannifin Corp.	38,951	<b>Passenger Airlines — 0.2%</b>		
161	SPX Technologies, Inc.(a)	13,622	252	Alaska Air Group, Inc.(a)	12,255
170	Terex Corp.	9,967	306	Delta Air Lines, Inc.	14,155
145	Toro Co.	14,739	821	JetBlue Airways Corp.(a)	6,379
		190,575			32,789
<b>Media — 1.1%</b>			<b>Personal Care Products — 0.0%</b>		
9	Cable One, Inc.	6,516	20	Estee Lauder Cos., Inc., Class A	3,600
105	Charter Communications, Inc., Class A(a)	42,545	<b>Pharmaceuticals — 1.3%</b>		
1,103	Comcast Corp., Class A	49,922	155	Bristol-Myers Squibb Co.	9,640
358	Interpublic Group of Cos., Inc.	12,254	29	Eli Lilly & Co.	13,182
233	Liberty Broadband Corp., Class C(a)	20,767	71	Jazz Pharmaceuticals PLC(a)	9,260
178	New York Times Co., Class A	7,255	212	Johnson & Johnson	35,516
151	Omnicom Group, Inc.	12,778	158	Merck & Co., Inc.	16,851
177	Paramount Global, Class B	2,837	176	Novartis AG, ADR	18,462
		154,874	179	Novo Nordisk AS, ADR	28,837
<b>Metals &amp; Mining — 0.3%</b>			168	Perrigo Co. PLC	6,156
179	Alcoa Corp.	6,478	271	Pfizer, Inc.	9,772
579	Cleveland-Cliffs, Inc.(a)	10,220			



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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Pharmaceuticals — continued</b>			<b>Software — continued</b>		
532	Roche Holding AG, ADR	\$ 20,588	17	ServiceNow, Inc.(a)	\$ 9,911
79	Zoetis, Inc.	14,859	65	SPS Commerce, Inc.(a)	11,725
		183,123	17	Synopsys, Inc.(a)	7,681
<b>Professional Services — 0.5%</b>			17	Tyler Technologies, Inc.(a)	6,743
23	Automatic Data Processing, Inc.	5,687	270	Workday, Inc., Class A(a)	64,025
38	Ceridian HCM Holding, Inc.(a)	2,691			737,242
69	Concentrix Corp.	5,743	<b>Specialized REITs — 0.2%</b>		
103	Equifax, Inc.	21,020	18	American Tower Corp.	3,426
103	Exponent, Inc.	9,227	37	Crown Castle, Inc.	4,007
139	Korn Ferry	7,322	8	Equinix, Inc.	6,479
54	Leidos Holdings, Inc.	5,051	89	Extra Space Storage, Inc.	12,491
29	Paychex, Inc.	3,639	162	VICI Properties, Inc.	5,100
54	Paylocity Holding Corp.(a)	12,250	103	Weyerhaeuser Co.	3,508
		72,630			35,011
<b>Real Estate Management &amp; Development — 0.4%</b>			<b>Specialty Retail — 0.6%</b>		
601	CBRE Group, Inc., Class A(a)	50,069	34	Asbury Automotive Group, Inc.(a)	7,670
68	Jones Lang LaSalle, Inc.(a)	11,326	71	Boot Barn Holdings, Inc.(a)	6,667
		61,395	50	Dick's Sporting Goods, Inc.	7,050
<b>Residential REITs — 0.1%</b>			53	Five Below, Inc.(a)	11,042
36	AvalonBay Communities, Inc.	6,791	63	Home Depot, Inc.	21,032
54	Camden Property Trust	5,891	32	Lithia Motors, Inc.	9,937
		12,682	23	Ross Stores, Inc.	2,637
<b>Retail REITs — 0.3%</b>			135	TJX Cos., Inc.	11,681
984	Brixmor Property Group, Inc.	22,376	70	Williams-Sonoma, Inc.	9,705
334	NNN REIT, Inc.	14,255			87,421
32	Simon Property Group, Inc.	3,987	<b>Technology Hardware, Storage &amp; Peripherals — 0.7%</b>		
		40,618	503	Apple, Inc.	98,815
<b>Semiconductors &amp; Semiconductor Equipment — 2.8%</b>			203	Hewlett Packard Enterprise Co.	3,528
141	Advanced Micro Devices, Inc.(a)	16,130	117	HP, Inc.	3,841
81	Analog Devices, Inc.	16,162			106,184
27	Broadcom, Inc.	24,264	<b>Textiles, Apparel &amp; Luxury Goods — 0.5%</b>		
17	First Solar, Inc.(a)	3,526	64	Crocs, Inc.(a)	6,934
507	Intel Corp.	18,135	27	Deckers Outdoor Corp.(a)	14,680
145	Lattice Semiconductor Corp.(a)	13,186	155	NIKE, Inc., Class B	17,111
75	Micron Technology, Inc.	5,354	94	PVH Corp.	8,426
439	NVIDIA Corp.	205,140	1,746	Under Armour, Inc., Class A(a)	14,073
50	Qorvo, Inc.(a)	5,501	879	Under Armour, Inc., Class C(a)	6,522
304	QUALCOMM, Inc.	40,180			67,746
54	Silicon Laboratories, Inc.(a)	8,054	<b>Trading Companies &amp; Distributors — 0.2%</b>		
94	Synaptics, Inc.(a)	8,489	69	GATX Corp.	8,650
93	Texas Instruments, Inc.	16,740	43	Watsco, Inc.	16,262
58	Universal Display Corp.	8,461			24,912
105	Wolfspeed, Inc.(a)	6,920	<b>Water Utilities — 0.2%</b>		
		396,242	109	American States Water Co.	9,637
<b>Software — 5.2%</b>			40	American Water Works Co., Inc.	5,897
48	Adobe, Inc.(a)	26,216	231	Essential Utilities, Inc.	9,769
41	ANSYS, Inc.(a)	14,026			25,303
289	Autodesk, Inc.(a)	61,265	<b>Total Common Stocks</b>		
26	Cadence Design Systems, Inc.(a)	6,084	<b>(Identified Cost \$7,406,291)</b>		
207	Dynatrace, Inc.(a)	11,321			8,273,934
30	Intuit, Inc.	15,351	<b>Principal Amount</b>		
94	Manhattan Associates, Inc.(a)	17,918	<b>Bonds and Notes — 3.9%</b>		
658	Microsoft Corp.	221,036	<b>Apartment REITs — 0.0%</b>		
1,049	Oracle Corp.	122,974	\$ 2,000	Essex Portfolio LP, 3.000%, 1/15/2030	1,715
18	Palo Alto Networks, Inc.(a)	4,499			
72	Qualys, Inc.(a)	9,994			
37	Roper Technologies, Inc.	18,243			
481	Salesforce, Inc.(a)	108,230			

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

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Automotive — 0.1%</b>			<b>Electric — continued</b>		
\$ 5,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	\$ 4,815	\$ 2,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	\$ 1,624
2,000	Lear Corp., 4.250%, 5/15/2029	1,888	6,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	5,719
4,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	3,428			29,075
		10,131	<b>Environmental — 0.0%</b>		
<b>Banking — 0.6%</b>			4,000	Republic Services, Inc., 1.450%, 2/15/2031	3,128
6,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	5,630	4,000	Waste Management, Inc., 2.950%, 6/01/2041	2,954
4,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	3,958			6,082
4,000	Bank of Nova Scotia, 3.400%, 2/11/2024	3,948	<b>Finance Companies — 0.1%</b>		
7,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	6,247	4,000	Ares Capital Corp., 3.250%, 7/15/2025	3,732
6,000	Citigroup, Inc., 4.600%, 3/09/2026	5,854	4,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	3,519
5,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	4,841			7,251
5,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	4,921	<b>Food &amp; Beverage — 0.1%</b>		
10,000	KeyCorp, MTN, 2.550%, 10/01/2029	8,051	6,000	Coca-Cola Co., 1.450%, 6/01/2027	5,362
3,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	2,755	5,000	General Mills, Inc., 4.000%, 4/17/2025	4,875
4,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	3,554	2,000	Mondelez International, Inc., 2.750%, 4/13/2030	1,747
2,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	1,909	5,000	PepsiCo, Inc., 2.750%, 3/19/2030	4,487
5,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	4,644			16,471
6,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	5,895	<b>Government Owned - No Guarantee — 0.1%</b>		
4,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	3,881	3,000	Equinor ASA, 3.625%, 4/06/2040	2,491
2,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	1,953	8,000	Federal National Mortgage Association, 6.625%, 11/15/2030	9,202
4,000	State Street Corp., 2.400%, 1/24/2030	3,434			11,693
4,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	3,272	<b>Health Care REITs — 0.0%</b>		
6,000	Truist Bank, 3.200%, 4/01/2024	5,896	4,000	Welltower OP LLC, 2.800%, 6/01/2031	3,313
5,000	Westpac Banking Corp., 2.350%, 2/19/2025	4,777	<b>Health Insurance — 0.1%</b>		
		85,420	5,000	Elevance Health, Inc., 4.101%, 3/01/2028	4,809
<b>Brokerage — 0.1%</b>			4,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	4,298
5,000	BlackRock, Inc., 2.400%, 4/30/2030	4,309			9,107
5,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	3,446	<b>Healthcare — 0.1%</b>		
		7,755	1,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	964
<b>Building Materials — 0.1%</b>			3,000	CVS Health Corp., 4.300%, 3/25/2028	2,905
4,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	3,561	4,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	3,841
7,000	Owens Corning, 3.950%, 8/15/2029	6,553	2,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	1,883
		10,114	2,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	1,751
<b>Chemicals — 0.0%</b>					11,344
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,815	<b>Integrated Energy — 0.1%</b>		
<b>Consumer Products — 0.0%</b>			7,000	Exxon Mobil Corp., 2.992%, 3/19/2025	6,756
3,000	Procter & Gamble Co., 3.000%, 3/25/2030	2,763	4,000	Shell International Finance BV, 6.375%, 12/15/2038	4,494
<b>Diversified Manufacturing — 0.1%</b>					11,250
5,000	Eaton Corp., 4.150%, 3/15/2033	4,734	<b>Life Insurance — 0.0%</b>		
3,000	Emerson Electric Co., 2.000%, 12/21/2028	2,610	2,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,027
		7,344	5,000	Manulife Financial Corp., 3.703%, 3/16/2032	4,539
<b>Electric — 0.2%</b>					6,566
3,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	2,637	<b>Mortgage Related — 0.9%</b>		
5,000	Duke Energy Corp., 3.750%, 4/15/2024	4,936	10,239	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	8,291
6,000	Entergy Corp., 0.900%, 9/15/2025	5,434	17,434	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(c)	14,696
4,000	Exelon Corp., 4.050%, 4/15/2030	3,740	20,517	Federal Home Loan Mortgage Corp., 3.000%, with various maturities in 2052(c)	17,958
6,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	4,985	13,333	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(c)	12,080
			942	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	880
			13,170	Federal National Mortgage Association, 2.000%, with various maturities in 2051(c)	10,683

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2055 Fund (continued)

Principal Amount	Description	Value (t)
<b>Mortgage Related — continued</b>		
\$ 18,911	Federal National Mortgage Association, 2.500%, with various maturities from 2051 to 2052(c)	\$ 15,973
18,961	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(c)	16,678
12,749	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	11,573
5,460	Federal National Mortgage Association, 4.000%, with various maturities from 2049 to 2052(c)	5,107
437	Federal National Mortgage Association, 4.500%, with various maturities from 2048 to 2049(c)	425
4,694	Government National Mortgage Association, 3.000%, 6/20/2052	4,175
4,960	Government National Mortgage Association, 5.500%, 4/20/2053	4,930
		<u>123,449</u>
<b>Natural Gas — 0.1%</b>		
11,000	NiSource, Inc., 0.950%, 8/15/2025	<u>10,077</u>
<b>Office REITs — 0.1%</b>		
3,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	2,874
3,000	Boston Properties LP, 2.750%, 10/01/2026	2,706
4,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	2,958
		<u>8,538</u>
<b>Other REITs — 0.0%</b>		
4,000	Prologis LP, 1.250%, 10/15/2030	<u>3,101</u>
<b>Pharmaceuticals — 0.1%</b>		
5,000	AbbVie, Inc., 3.600%, 5/14/2025	4,844
2,000	Biogen, Inc., 2.250%, 5/01/2030	1,652
4,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	3,728
2,000	Merck & Co., Inc., 1.450%, 6/24/2030	1,623
		<u>11,847</u>
<b>Property &amp; Casualty Insurance — 0.0%</b>		
2,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	<u>1,756</u>
<b>Railroads — 0.0%</b>		
7,000	CSX Corp., 2.600%, 11/01/2026	<u>6,495</u>
<b>Restaurants — 0.0%</b>		
5,000	Starbucks Corp., 2.250%, 3/12/2030	<u>4,232</u>
<b>Retail REITs — 0.0%</b>		
2,000	Realty Income Corp., 3.400%, 1/15/2028	1,852
2,000	Spirit Realty LP, 2.700%, 2/15/2032	1,539
		<u>3,391</u>
<b>Retailers — 0.1%</b>		
3,000	Amazon.com, Inc., 3.875%, 8/22/2037	2,719
6,000	TJX Cos., Inc., 1.150%, 5/15/2028	5,155
3,000	Walmart, Inc., 4.100%, 4/15/2033	2,898
		<u>10,772</u>
<b>Technology — 0.2%</b>		
5,000	Apple, Inc., 2.500%, 2/09/2025	4,815
2,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	1,817
4,000	Intel Corp., 2.450%, 11/15/2029	3,506
5,000	International Business Machines Corp., 4.000%, 6/20/2042	4,223
4,000	NVIDIA Corp., 2.850%, 4/01/2030	3,616
5,000	Oracle Corp., 2.950%, 5/15/2025	4,789
6,000	QUALCOMM, Inc., 1.650%, 5/20/2032	4,716
		<u>27,482</u>
<b>Treasuries — 0.6%</b>		
10,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	5,452

Principal Amount	Description	Value (t)
<b>Treasuries — continued</b>		
\$ 7,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	\$ 5,282
6,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	4,497
15,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	12,045
16,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	13,196
9,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	7,381
11,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	9,045
34,000	U.S. Treasury Notes, 0.375%, 11/30/2025	30,763
		<u>87,661</u>
<b>Utility Other — 0.0%</b>		
4,000	Essential Utilities, Inc., 4.276%, 5/01/2049	<u>3,208</u>
<b>Wireless — 0.0%</b>		
6,000	Vodafone Group PLC, 6.150%, 2/27/2037	<u>6,245</u>
<b>Wirelines — 0.0%</b>		
2,000	AT&T, Inc., 3.650%, 6/01/2051	1,414
5,000	Verizon Communications, Inc., 3 mo. USD LIBOR + 1.100%, 6.421%, 5/15/2025(d)	5,039
		<u>6,453</u>
	Total Bonds and Notes (Identified Cost \$603,958)	<u>553,916</u>

**Shares**

<b>Exchange-Traded Funds — 9.0%</b>		
17,045	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,259,752)	<u>1,274,284</u>

<b>Mutual Funds — 14.2%</b>		
57,698	WCM Focused Emerging Markets Fund, Institutional Class	769,115
55,418	WCM Focused International Growth Fund, Institutional Class	1,253,011
	Total Mutual Funds (Identified Cost \$2,215,759)	<u>2,022,126</u>

<b>Affiliated Mutual Funds — 10.4%</b>		
979	Loomis Sayles Inflation Protected Securities Fund, Class N	9,424
25,310	Mirova Global Green Bond Fund, Class N	209,317
104,524	Mirova International Sustainable Equity Fund, Class N	1,254,286
	Total Affiliated Mutual Funds (Identified Cost \$1,580,913)	<u>1,473,027</u>

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

Principal Amount	Description	Value (t)
<b>Short-Term Investments — 3.7%</b>		
\$514,489	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/2023 at 2.500% to be repurchased at \$514,525 on 8/01/2023 collateralized by \$505,000 U.S. Treasury Bond, 4.375% due 5/15/2041 valued at \$525,089 including accrued interest (Note 2 of Notes to Financial Statements)	\$ 514,489
4,000	U.S. Treasury Bills, 5.151%, 8/08/2023(e)	3,996
	Total Short-Term Investments (Identified Cost \$518,485)	518,485
	Total Investments — 99.4% (Identified Cost \$13,585,158)	14,115,772
	Other assets less liabilities — 0.6%	86,966
	Net Assets — 100.0%	\$14,202,738

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

- (a) Non-income producing security.
- (b) 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 July 31, 2023, the value of Rule 144A holdings amounted to \$4,572 or less than 0.1% of net assets.
- (c) 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.

- (d) Variable rate security. Rate as of July 31, 2023 is disclosed.
- (e) Interest rate represents discount rate at time of purchase; not a coupon rate.

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 July 31, 2023 (Unaudited)

Equity	90.2%
Fixed Income	5.5
Short-Term Investments	3.7
Total Investments	99.4
Other assets less liabilities	0.6
Net Assets	100.0%

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natixis Sustainable Future 2060 Fund

Shares	Description	Value (t)
<b>Common Stocks — 59.0% of Net Assets</b>		
<b>Aerospace &amp; Defense — 1.2%</b>		
143	AAR Corp.(a)	\$ 8,551
371	Boeing Co.(a)	88,613
30	L3Harris Technologies, Inc.	5,685
26	Lockheed Martin Corp.	11,606
59	Moog, Inc., Class A	6,221
95	RTX Corp.	8,353
		<u>129,029</u>
<b>Air Freight &amp; Logistics — 0.5%</b>		
206	Expeditors International of Washington, Inc.	26,224
22	FedEx Corp.	5,939
117	GXO Logistics, Inc.(a)	7,847
59	United Parcel Service, Inc., Class B	11,041
		<u>51,051</u>
<b>Automobile Components — 0.8%</b>		
31	Aptiv PLC(a)	3,394
518	BorgWarner, Inc.	24,087
397	Dana, Inc.	7,535
327	Magna International, Inc.	21,036
352	Mobileye Global, Inc., Class A(a)	13,439
103	Phinia, Inc.(a)	2,922
54	Visteon Corp.(a)	8,321
		<u>80,734</u>
<b>Automobiles — 1.3%</b>		
1,213	General Motors Co.	46,543
334	Tesla, Inc.(a)	89,321
55	Thor Industries, Inc.	6,352
		<u>142,216</u>
<b>Banks — 3.1%</b>		
247	Ameris Bancorp	10,782
1,454	Bank of America Corp.	46,528
699	Citigroup, Inc.	33,314
90	Citizens Financial Group, Inc.	2,903
176	East West Bancorp, Inc.	10,949
16	First Citizens BancShares, Inc., Class A	22,901
446	First Financial Bancorp	10,298
1,121	FNB Corp.	14,338
908	Fulton Financial Corp.	12,985
244	International Bancshares Corp.	12,112
234	JPMorgan Chase & Co.	36,963
80	PNC Financial Services Group, Inc.	10,951
128	Regions Financial Corp.	2,607
941	Truist Financial Corp.	31,260
386	Trustmark Corp.	10,136
124	U.S. Bancorp	4,920
235	Webster Financial Corp.	11,120
960	Wells Fargo & Co.	44,314
		<u>329,381</u>
<b>Beverages — 0.9%</b>		
45	Boston Beer Co., Inc., Class A(a)	16,715
157	Coca-Cola Co.	9,723
141	Keurig Dr Pepper, Inc.	4,795
1,063	Monster Beverage Corp.(a)	61,112
28	PepsiCo, Inc.	5,249
		<u>97,594</u>
<b>Biotechnology — 1.2%</b>		
48	AbbVie, Inc.	7,180
188	Alnylam Pharmaceuticals, Inc.(a)	36,735

Shares	Description	Value (t)
<b>Biotechnology — continued</b>		
11	Biogen, Inc.(a)	\$ 2,972
212	CRISPR Therapeutics AG(a)	12,154
74	Gilead Sciences, Inc.	5,634
120	Halozyne Therapeutics, Inc.(a)	5,155
52	Incyte Corp.(a)	3,313
68	Neurocrine Biosciences, Inc.(a)	6,929
47	Regeneron Pharmaceuticals, Inc.(a)	34,870
20	United Therapeutics Corp.(a)	4,854
8	Vertex Pharmaceuticals, Inc.(a)	2,819
		<u>122,615</u>
<b>Broadline Retail — 2.2%</b>		
170	Alibaba Group Holding Ltd., ADR(a)	17,367
1,419	Amazon.com, Inc.(a)	189,692
471	eBay, Inc.	20,964
268	Macy's, Inc.	4,446
		<u>232,469</u>
<b>Building Products — 1.0%</b>		
81	Builders FirstSource, Inc.(a)	11,699
39	Carlisle Cos., Inc.	10,811
74	Carrier Global Corp.	4,407
315	Fortune Brands Innovations, Inc.	22,387
30	Lennox International, Inc.	11,023
438	Masco Corp.	26,578
91	Owens Corning	12,739
76	Trex Co., Inc.(a)	5,254
		<u>104,898</u>
<b>Capital Markets — 3.5%</b>		
685	Bank of New York Mellon Corp.	31,072
8	BlackRock, Inc.	5,911
31	Cboe Global Markets, Inc.	4,330
613	Charles Schwab Corp.	40,519
49	CME Group, Inc.	9,749
52	FactSet Research Systems, Inc.	22,622
93	Goldman Sachs Group, Inc.	33,096
401	Intercontinental Exchange, Inc.	46,035
201	Janus Henderson Group PLC	5,899
754	KKR & Co., Inc.	44,773
50	Moody's Corp.	17,637
67	Morgan Stanley	6,135
43	MSCI, Inc.	23,567
25	Northern Trust Corp.	2,003
35	S&P Global, Inc.	13,808
324	SEI Investments Co.	20,409
442	State Street Corp.	32,018
23	T. Rowe Price Group, Inc.	2,835
38	Virtus Investment Partners, Inc.	7,818
		<u>370,236</u>
<b>Chemicals — 0.7%</b>		
9	Air Products & Chemicals, Inc.	2,748
135	Celanese Corp.	16,928
33	DuPont de Nemours, Inc.	2,562
21	Ecolab, Inc.	3,846
106	HB Fuller Co.	7,847
76	Innospec, Inc.	8,143
39	Linde PLC	15,236
146	Livent Corp.(a)	3,594
93	Minerals Technologies, Inc.	5,706

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Chemicals — continued</b>			<b>Electric Utilities — continued</b>		
15	Sherwin-Williams Co.	\$ 4,147	105	FirstEnergy Corp.	\$ 4,136
53	Stepan Co.	5,078	74	IDACORP, Inc.	7,608
		75,835			39,263
<b>Commercial Services &amp; Supplies — 0.1%</b>			<b>Electrical Equipment — 0.5%</b>		
54	MSA Safety, Inc.	8,964	73	Eaton Corp. PLC	14,988
18	Waste Management, Inc.	2,948	96	Emerson Electric Co.	8,770
		11,912	50	Hubbell, Inc.	15,600
<b>Communications Equipment — 0.3%</b>			59	Regal Rexnord Corp.	9,215
133	Ciena Corp.(a)	5,613	18	Rockwell Automation, Inc.	6,053
297	Cisco Systems, Inc.	15,456			54,626
42	F5, Inc.(a)	6,646	<b>Electronic Equipment, Instruments &amp; Components — 1.0%</b>		
71	Lumentum Holdings, Inc.(a)	3,717	85	Advanced Energy Industries, Inc.	10,640
14	Motorola Solutions, Inc.	4,013	49	Amphenol Corp., Class A	4,327
		35,445	221	Avnet, Inc.	10,719
<b>Construction &amp; Engineering — 0.2%</b>			139	Cognex Corp.	7,592
186	AECOM	16,182	42	Corning, Inc.	1,426
<b>Construction Materials — 0.2%</b>			130	Jabil, Inc.	14,387
22	Martin Marietta Materials, Inc.	9,822	29	Keysight Technologies, Inc.(a)	4,671
50	Vulcan Materials Co.	11,025	569	Knowles Corp.(a)	10,396
		20,847	27	Littelfuse, Inc.	8,224
<b>Consumer Finance — 1.2%</b>			154	TE Connectivity Ltd.	22,097
1,181	Ally Financial, Inc.	36,068	12	Teledyne Technologies, Inc.(a)	4,614
184	American Express Co.	31,074	10	Zebra Technologies Corp., Class A(a)	3,080
469	Capital One Financial Corp.	54,882			102,173
71	Synchrony Financial	2,452	<b>Energy Equipment &amp; Services — 0.2%</b>		
		124,476	233	ChampionX Corp.	8,295
<b>Consumer Staples Distribution &amp; Retail — 0.8%</b>			500	NOV, Inc.	10,040
110	BJ's Wholesale Club Holdings, Inc.(a)	7,294	76	Schlumberger NV	4,434
23	Costco Wholesale Corp.	12,895			22,769
623	Kroger Co.	30,303	<b>Entertainment — 1.7%</b>		
179	Sprouts Farmers Market, Inc.(a)	7,026	152	Activision Blizzard, Inc.(a)	14,099
43	Target Corp.	5,868	45	Electronic Arts, Inc.	6,136
107	Walmart, Inc.	17,105	149	Netflix, Inc.(a)	65,406
		80,491	41	Take-Two Interactive Software, Inc.(a)	6,271
<b>Containers &amp; Packaging — 0.1%</b>			702	Walt Disney Co.(a)	62,401
24	Ball Corp.	1,408	2,065	Warner Bros Discovery, Inc.(a)	26,990
176	Sonoco Products Co.	10,321			181,303
		11,729	<b>Financial Services — 2.1%</b>		
<b>Distributors — 0.0%</b>			250	Block, Inc.(a)	20,133
28	Genuine Parts Co.	4,360	247	Fiserv, Inc.(a)	31,174
<b>Diversified Consumer Services — 0.2%</b>			20	FleetCor Technologies, Inc.(a)	4,978
66	Grand Canyon Education, Inc.(a)	7,164	189	Global Payments, Inc.	20,837
132	Service Corp. International	8,798	17	Jack Henry & Associates, Inc.	2,849
		15,962	19	Mastercard, Inc., Class A	7,491
<b>Diversified REITs — 0.1%</b>			842	MGIC Investment Corp.	14,095
438	American Assets Trust, Inc.	9,855	309	PayPal Holdings, Inc.(a)	23,428
<b>Diversified Telecommunication Services — 0.3%</b>			317	Visa, Inc., Class A	75,361
801	AT&T, Inc.	11,630	199	Voya Financial, Inc.	14,778
105	Iridium Communications, Inc.	5,518	38	WEX, Inc.(a)	7,195
550	Verizon Communications, Inc.	18,744			222,319
		35,892	<b>Food Products — 0.7%</b>		
<b>Electric Utilities — 0.4%</b>			99	Campbell Soup Co.	4,536
139	American Electric Power Co., Inc.	11,779	148	Conagra Brands, Inc.	4,856
169	Eversource Energy	12,224	101	Darling Ingredients, Inc.(a)	6,994
84	Exelon Corp.	3,516	77	General Mills, Inc.	5,755
			26	Hershey Co.	6,014
			154	Hormel Foods Corp.	6,296
			72	Ingredion, Inc.	8,011



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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Food Products — continued</b>			<b>Health Care Technology — 0.5%</b>		
30	J.M. Smucker Co.	\$ 4,519	791	Doximity, Inc., Class A(a)	\$ 28,263
105	Kellogg Co.	7,023	120	Veeva Systems, Inc., Class A(a)	24,506
105	Kraft Heinz Co.	3,799			52,769
72	McCormick & Co., Inc.	6,443		<b>Hotel &amp; Resort REITs — 0.0%</b>	
196	Mondelez International, Inc., Class A	14,529	122	Host Hotels & Resorts, Inc.	2,245
		78,775		<b>Hotels, Restaurants &amp; Leisure — 1.9%</b>	
<b>Gas Utilities — 0.2%</b>			249	Aramark	10,052
60	Atmos Energy Corp.	7,303	17	Booking Holdings, Inc.(a)	50,504
199	New Jersey Resources Corp.	8,895	3	Chipotle Mexican Grill, Inc.(a)	5,887
82	ONE Gas, Inc.	6,489	91	Hilton Worldwide Holdings, Inc.	14,149
		22,687	80	Marriott Vacations Worldwide Corp.	10,281
<b>Ground Transportation — 0.4%</b>			55	McDonald's Corp.	16,126
242	CSX Corp.	8,063	131	Norwegian Cruise Line Holdings Ltd.(a)	2,891
18	J.B. Hunt Transport Services, Inc.	3,671	374	Starbucks Corp.	37,987
40	Norfolk Southern Corp.	9,344	184	Travel & Leisure Co.	7,494
53	Ryder System, Inc.	5,414	31	Wingstop, Inc.	5,226
26	Saia, Inc.(a)	11,002	350	Yum China Holdings, Inc.	21,357
26	Union Pacific Corp.	6,032	146	Yum! Brands, Inc.	20,100
		43,526			202,054
<b>Health Care Equipment &amp; Supplies — 1.1%</b>			<b>Household Durables — 0.6%</b>		
93	Abbott Laboratories	10,354	36	DR Horton, Inc.	4,573
10	Align Technology, Inc.(a)	3,779	220	KB Home	11,873
113	Baxter International, Inc.	5,111	86	Meritage Homes Corp.	12,810
35	Becton Dickinson & Co.	9,752	280	PulteGroup, Inc.	23,629
9	Cooper Cos., Inc.	3,521	226	Taylor Morrison Home Corp.(a)	10,943
42	Edwards Lifesciences Corp.(a)	3,447			63,828
20	GE HealthCare Technologies, Inc.	1,560	<b>Household Products — 0.5%</b>		
79	Globus Medical, Inc., Class A(a)	4,761	88	Church & Dwight Co., Inc.	8,419
60	Haemonetics Corp.(a)	5,534	45	Colgate-Palmolive Co.	3,432
71	Intuitive Surgical, Inc.(a)	23,033	271	Energizer Holdings, Inc.	9,675
132	LeMaitre Vascular, Inc.	8,346	189	Procter & Gamble Co.	29,540
133	Medtronic PLC	11,672			51,066
28	Penumbra, Inc.(a)	8,494	<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>		
23	Shockwave Medical, Inc.(a)	5,994	377	AES Corp.	8,155
17	Stryker Corp.	4,818	<b>Industrial Conglomerates — 0.4%</b>		
7	Teleflex, Inc.	1,758	28	3M Co.	3,122
		111,934	151	General Electric Co.	17,250
<b>Health Care Providers &amp; Services — 1.2%</b>			87	Honeywell International, Inc.	16,890
113	Acadia Healthcare Co., Inc.(a)	8,930			37,262
58	Cardinal Health, Inc.	5,305	<b>Industrial REITs — 0.1%</b>		
32	Centene Corp.(a)	2,179	53	Prologis, Inc.	6,612
18	Chemed Corp.	9,380	<b>Insurance — 1.5%</b>		
36	Cigna Group	10,624	26	Allstate Corp.	2,930
228	CVS Health Corp.	17,029	539	American International Group, Inc.	32,491
12	Elevance Health, Inc.	5,659	79	Arch Capital Group Ltd.(a)	6,137
71	Encompass Health Corp.	4,688	25	Assurant, Inc.	3,363
68	HCA Healthcare, Inc.	18,551	38	Chubb Ltd.	7,768
54	Henry Schein, Inc.(a)	4,255	126	First American Financial Corp.	7,986
6	Humana, Inc.	2,741	76	Hanover Insurance Group, Inc.	8,624
15	Laboratory Corp. of America Holdings	3,209	86	Hartford Financial Services Group, Inc.	6,182
9	McKesson Corp.	3,622	34	Marsh & McLennan Cos., Inc.	6,406
198	Select Medical Holdings Corp.	5,942	64	Prudential Financial, Inc.	6,175
104	Tenet Healthcare Corp.(a)	7,772	156	Reinsurance Group of America, Inc.	21,895
29	UnitedHealth Group, Inc.	14,685	110	Selective Insurance Group, Inc.	11,351
		124,571	63	Travelers Cos., Inc.	10,874
<b>Health Care REITs — 0.1%</b>			129	Willis Towers Watson PLC	27,262
507	Physicians Realty Trust	7,473			159,444

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Interactive Media &amp; Services — 3.4%</b>			<b>Metals &amp; Mining — continued</b>		
546	Alphabet, Inc., Class A(a)	\$ 72,465	122	Commercial Metals Co.	\$ 6,981
847	Alphabet, Inc., Class C(a)	112,744	46	Newmont Corp.	1,974
446	Meta Platforms, Inc., Class A(a)	142,096	38	Reliance Steel & Aluminum Co.	11,129
626	Pinterest, Inc., Class A(a)	18,148			32,435
206	Yelp, Inc.(a)	9,280	<b>Mortgage Real Estate Investment Trusts (REITs) — 0.1%</b>		
305	ZoomInfo Technologies, Inc.(a)	7,799	442	Invesco Mortgage Capital, Inc.	5,308
		362,532	362	KKR Real Estate Finance Trust, Inc.	4,511
<b>IT Services — 0.5%</b>					9,819
44	Accenture PLC, Class A	13,919	<b>Multi-Utilities — 0.1%</b>		
117	Cognizant Technology Solutions Corp., Class A	7,726	91	Consolidated Edison, Inc.	8,632
36	International Business Machines Corp.	5,191	35	DTE Energy Co.	4,001
342	Shopify, Inc., Class A(a)	23,112	22	WEC Energy Group, Inc.	1,977
11	VeriSign, Inc.(a)	2,320			14,610
		52,268	<b>Office REITs — 0.5%</b>		
<b>Leisure Products — 0.1%</b>			881	Brandywine Realty Trust	4,449
383	Mattel, Inc.(a)	8,158	439	Corporate Office Properties Trust	11,414
141	YETI Holdings, Inc.(a)	6,007	299	Douglas Emmett, Inc.	4,395
		14,165	406	Easterly Government Properties, Inc.	5,993
<b>Life Sciences Tools &amp; Services — 0.8%</b>			481	Highwoods Properties, Inc.	12,155
27	Agilent Technologies, Inc.	3,288	450	Kilroy Realty Corp.	16,065
60	Danaher Corp.	15,304			54,471
15	Fortrea Holdings, Inc.(a)	479	<b>Oil, Gas &amp; Consumable Fuels — 2.1%</b>		
144	Illumina, Inc.(a)	27,670	609	Antero Midstream Corp.	7,272
69	IQVIA Holdings, Inc.(a)	15,439	171	Antero Resources Corp.(a)	4,574
41	Repligen Corp.(a)	7,034	740	APA Corp.	29,963
15	Thermo Fisher Scientific, Inc.	8,230	56	Chevron Corp.	9,165
7	West Pharmaceutical Services, Inc.	2,576	400	CNX Resources Corp.(a)	8,160
		80,020	439	ConocoPhillips	51,679
<b>Machinery — 1.4%</b>			319	EOG Resources, Inc.	42,277
55	AGCO Corp.	7,320	130	Exxon Mobil Corp.	13,941
20	Caterpillar, Inc.	5,303	30	Hess Corp.	4,552
8	Cummins, Inc.	2,086	125	HF Sinclair Corp.	6,511
27	Deere & Co.	11,599	429	Kinder Morgan, Inc.	7,598
50	Dover Corp.	7,299	79	ONEOK, Inc.	5,296
75	Fortive Corp.	5,876	59	Phillips 66	6,581
205	Graco, Inc.	16,263	218	Range Resources Corp.	6,852
16	Illinois Tool Works, Inc.	4,213	826	Southwestern Energy Co.(a)	5,353
122	ITT, Inc.	12,151	30	Valero Energy Corp.	3,867
99	Oshkosh Corp.	9,115	158	Williams Cos., Inc.	5,443
52	PACCAR, Inc.	4,479			219,084
72	Parker-Hannifin Corp.	29,521	<b>Passenger Airlines — 0.2%</b>		
143	SPX Technologies, Inc.(a)	12,099	184	Alaska Air Group, Inc.(a)	8,948
125	Terex Corp.	7,329	228	Delta Air Lines, Inc.	10,547
107	Toro Co.	10,877	617	JetBlue Airways Corp.(a)	4,794
		145,530			24,289
<b>Media — 1.1%</b>			<b>Personal Care Products — 0.0%</b>		
6	Cable One, Inc.	4,344	15	Estee Lauder Cos., Inc., Class A	2,700
79	Charter Communications, Inc., Class A(a)	32,010	<b>Pharmaceuticals — 1.3%</b>		
844	Comcast Corp., Class A	38,199	118	Bristol-Myers Squibb Co.	7,339
261	Interpublic Group of Cos., Inc.	8,934	24	Eli Lilly & Co.	10,909
174	Liberty Broadband Corp., Class C(a)	15,508	54	Jazz Pharmaceuticals PLC(a)	7,043
138	New York Times Co., Class A	5,625	163	Johnson & Johnson	27,307
106	Omnicom Group, Inc.	8,970	120	Merck & Co., Inc.	12,798
135	Paramount Global, Class B	2,164	131	Novartis AG, ADR	13,742
		115,754	134	Novo Nordisk AS, ADR	21,587
<b>Metals &amp; Mining — 0.3%</b>			126	Perrigo Co. PLC	4,617
134	Alcoa Corp.	4,850	199	Pfizer, Inc.	7,176
425	Cleveland-Cliffs, Inc.(a)	7,501			

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Pharmaceuticals — continued</b>			<b>Software — continued</b>		
397	Roche Holding AG, ADR	\$ 15,364	13	ServiceNow, Inc.(a)	\$ 7,579
57	Zoetis, Inc.	10,721	48	SPS Commerce, Inc.(a)	8,659
		138,603	13	Synopsys, Inc.(a)	5,873
<b>Professional Services — 0.5%</b>			14	Tyler Technologies, Inc.(a)	5,553
19	Automatic Data Processing, Inc.	4,698	203	Workday, Inc., Class A(a)	48,137
27	Ceridian HCM Holding, Inc.(a)	1,912			553,944
50	Concentrix Corp.	4,162	<b>Specialized REITs — 0.2%</b>		
79	Equifax, Inc.	16,122	13	American Tower Corp.	2,474
74	Exponent, Inc.	6,629	26	Crown Castle, Inc.	2,816
100	Korn Ferry	5,268	5	Equinix, Inc.	4,050
37	Leidos Holdings, Inc.	3,461	58	Extra Space Storage, Inc.	8,119
20	Paychex, Inc.	2,509	126	VICI Properties, Inc.	3,966
41	Paylocity Holding Corp.(a)	9,301	77	Weyerhaeuser Co.	2,623
		54,062			24,048
<b>Real Estate Management &amp; Development — 0.4%</b>			<b>Specialty Retail — 0.6%</b>		
461	CBRE Group, Inc., Class A(a)	38,406	24	Asbury Automotive Group, Inc.(a)	5,415
51	Jones Lang LaSalle, Inc.(a)	8,494	53	Boot Barn Holdings, Inc.(a)	4,977
		46,900	38	Dick's Sporting Goods, Inc.	5,358
<b>Residential REITs — 0.1%</b>			39	Five Below, Inc.(a)	8,125
28	AvalonBay Communities, Inc.	5,282	48	Home Depot, Inc.	16,024
45	Camden Property Trust	4,909	23	Lithia Motors, Inc.	7,142
		10,191	16	Ross Stores, Inc.	1,834
<b>Retail REITs — 0.3%</b>			105	TJX Cos., Inc.	9,086
723	Brixmor Property Group, Inc.	16,441	52	Williams-Sonoma, Inc.	7,209
246	NNN REIT, Inc.	10,499			65,170
25	Simon Property Group, Inc.	3,115	<b>Technology Hardware, Storage &amp; Peripherals — 0.8%</b>		
		30,055	386	Apple, Inc.	75,830
<b>Semiconductors &amp; Semiconductor Equipment — 2.9%</b>			153	Hewlett Packard Enterprise Co.	2,659
105	Advanced Micro Devices, Inc.(a)	12,012	97	HP, Inc.	3,184
62	Analog Devices, Inc.	12,371			81,673
21	Broadcom, Inc.	18,872	<b>Textiles, Apparel &amp; Luxury Goods — 0.5%</b>		
12	First Solar, Inc.(a)	2,489	48	Crocs, Inc.(a)	5,201
371	Intel Corp.	13,271	19	Deckers Outdoor Corp.(a)	10,330
134	Lattice Semiconductor Corp.(a)	12,186	119	NIKE, Inc., Class B	13,136
60	Micron Technology, Inc.	4,283	71	PVH Corp.	6,365
330	NVIDIA Corp.	154,206	1,305	Under Armour, Inc., Class A(a)	10,518
40	Qorvo, Inc.(a)	4,401	616	Under Armour, Inc., Class C(a)	4,571
227	QUALCOMM, Inc.	30,002			50,121
40	Silicon Laboratories, Inc.(a)	5,965	<b>Trading Companies &amp; Distributors — 0.2%</b>		
69	Synaptics, Inc.(a)	6,231	51	GATX Corp.	6,394
72	Texas Instruments, Inc.	12,960	38	Watsco, Inc.	14,371
43	Universal Display Corp.	6,273			20,765
74	Wolfspeed, Inc.(a)	4,877	<b>Water Utilities — 0.2%</b>		
		300,399	78	American States Water Co.	6,896
<b>Software — 5.3%</b>			21	American Water Works Co., Inc.	3,096
36	Adobe, Inc.(a)	19,662	165	Essential Utilities, Inc.	6,978
31	ANSYS, Inc.(a)	10,605			16,970
216	Autodesk, Inc.(a)	45,790	<b>Total Common Stocks</b>		
21	Cadence Design Systems, Inc.(a)	4,914	<b>(Identified Cost \$5,477,273)</b>		
152	Dynatrace, Inc.(a)	8,313			6,218,641
23	Intuit, Inc.	11,769	<b>Principal Amount</b>		
64	Manhattan Associates, Inc.(a)	12,200	<b>Bonds and Notes — 3.8%</b>		
496	Microsoft Corp.	166,616	<b>Apartment REITs — 0.0%</b>		
789	Oracle Corp.	92,495	\$ 2,000	Essex Portfolio LP, 3.000%, 1/15/2030	1,715
13	Palo Alto Networks, Inc.(a)	3,250			
54	Qualys, Inc.(a)	7,495			
28	Roper Technologies, Inc.	13,805			
361	Salesforce, Inc.(a)	81,229			

Portfolio of Investments – as of July 31, 2023 (Unaudited) □

Natixis Sustainable Future 2060 Fund (continued) □

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Automotive — 0.1%</b>			<b>Environmental — 0.0%</b>		
\$ 4,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	\$ 3,852	\$ 2,000	Republic Services, Inc., 1.450%, 2/15/2031	\$ 1,564
2,000	Lear Corp., 4.250%, 5/15/2029	1,888	2,000	Waste Management, Inc., 2.950%, 6/01/2041	1,477
3,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	2,572			3,041
		8,312	<b>Finance Companies — 0.0%</b>		
<b>Banking — 0.6%</b>			2,000	Ares Capital Corp., 3.250%, 7/15/2025	1,866
5,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	4,691	3,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	2,639
2,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	1,979			4,505
1,000	Bank of Nova Scotia, 3.400%, 2/11/2024	987	<b>Food &amp; Beverage — 0.1%</b>		
5,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	4,462	5,000	Coca-Cola Co., 1.450%, 6/01/2027	4,468
3,000	Citigroup, Inc., 4.600%, 3/09/2026	2,927	4,000	General Mills, Inc., 4.000%, 4/17/2025	3,900
5,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	4,841	2,000	Mondelez International, Inc., 2.750%, 4/13/2030	1,747
6,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	5,906	4,000	PepsiCo, Inc., 2.750%, 3/19/2030	3,590
9,000	KeyCorp, MTN, 2.550%, 10/01/2029	7,246			13,705
2,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	1,777	<b>Government Owned - No Guarantee — 0.1%</b>		
2,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	1,909	3,000	Equinor ASA, 3.625%, 4/06/2040	2,491
4,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	3,715	7,000	Federal National Mortgage Association, 6.625%, 11/15/2030	8,051
3,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	2,948			10,542
4,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	3,881	<b>Health Care REITs — 0.0%</b>		
1,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	976	1,000	Welltower OP LLC, 2.800%, 6/01/2031	828
3,000	State Street Corp., 2.400%, 1/24/2030	2,576	<b>Health Insurance — 0.1%</b>		
3,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	2,454	3,000	Elevance Health, Inc., 4.101%, 3/01/2028	2,885
5,000	Truist Bank, 3.200%, 4/01/2024	4,913	3,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	3,224
4,000	Westpac Banking Corp., 2.350%, 2/19/2025	3,822			6,109
		62,010	<b>Healthcare — 0.1%</b>		
<b>Brokerage — 0.1%</b>			1,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	964
4,000	BlackRock, Inc., 2.400%, 4/30/2030	3,447	2,000	CVS Health Corp., 4.300%, 3/25/2028	1,937
5,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	3,447	3,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	2,881
		6,894	1,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	941
<b>Building Materials — 0.1%</b>			2,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	1,751
2,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	1,781			8,474
4,000	Owens Corning, 3.950%, 8/15/2029	3,744	<b>Integrated Energy — 0.1%</b>		
		5,525	4,000	Exxon Mobil Corp., 2.992%, 3/19/2025	3,861
<b>Consumer Products — 0.0%</b>			2,000	Shell International Finance BV, 6.375%, 12/15/2038	2,247
3,000	Procter & Gamble Co., 3.000%, 3/25/2030	2,763			6,108
<b>Diversified Manufacturing — 0.1%</b>			<b>Life Insurance — 0.0%</b>		
5,000	Eaton Corp., 4.150%, 3/15/2033	4,734	2,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,027
2,000	Emerson Electric Co., 2.000%, 12/21/2028	1,740	2,000	Manulife Financial Corp., 3.703%, 3/16/2032	1,816
		6,474			3,843
<b>Electric — 0.2%</b>			<b>Mortgage Related — 0.9%</b>		
2,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	1,758	7,447	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	6,030
2,000	Duke Energy Corp., 3.750%, 4/15/2024	1,974	11,940	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(b)	10,065
5,000	Entergy Corp., 0.900%, 9/15/2025	4,528	15,785	Federal Home Loan Mortgage Corp., 3.000%, with various maturities in 2052(b)	13,817
4,000	Exelon Corp., 4.050%, 4/15/2030	3,740	12,212	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(b)	11,065
4,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	3,324	942	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	880
1,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	908	9,626	Federal National Mortgage Association, 2.000%, with various maturities in 2051(b)	7,808
4,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	3,813	15,560	Federal National Mortgage Association, 2.500%, with various maturities from 2051 to 2052(b)	13,142
		20,045	12,994	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(b)	11,428
			5,704	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(b)	5,184

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2060 Fund (continued)

Principal Amount	Description	Value (t)
<b>Mortgage Related — continued</b>		
\$ 3,057	Federal National Mortgage Association, 4.000%, with various maturities from 2050 to 2052(b)	\$ 2,856
316	Federal National Mortgage Association, 4.500%, 5/01/2049	307
4,695	Government National Mortgage Association, 3.000%, 6/20/2052	4,175
3,968	Government National Mortgage Association, 5.500%, 4/20/2053	3,944
		90,701
<b>Natural Gas — 0.0%</b>		
5,000	NiSource, Inc., 0.950%, 8/15/2025	4,581
<b>Office REITs — 0.1%</b>		
4,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	3,832
2,000	Boston Properties LP, 2.750%, 10/01/2026	1,804
3,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	2,218
		7,854
<b>Other REITs — 0.0%</b>		
3,000	Prologis LP, 1.250%, 10/15/2030	2,326
<b>Pharmaceuticals — 0.1%</b>		
4,000	AbbVie, Inc., 3.600%, 5/14/2025	3,875
3,000	Biogen, Inc., 2.250%, 5/01/2030	2,478
5,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	4,660
3,000	Merck & Co., Inc., 1.450%, 6/24/2030	2,435
1,000	Viatis, Inc., 3.850%, 6/22/2040	711
		14,159
<b>Railroads — 0.0%</b>		
4,000	CSX Corp., 2.600%, 11/01/2026	3,711
<b>Restaurants — 0.0%</b>		
4,000	Starbucks Corp., 2.250%, 3/12/2030	3,385
<b>Retail REITs — 0.0%</b>		
2,000	Spirit Realty LP, 2.700%, 2/15/2032	1,539
<b>Retailers — 0.1%</b>		
3,000	Amazon.com, Inc., 3.875%, 8/22/2037	2,719
5,000	TJX Cos., Inc., 1.150%, 5/15/2028	4,296
3,000	Walmart, Inc., 4.100%, 4/15/2033	2,898
		9,913
<b>Technology — 0.2%</b>		
4,000	Apple, Inc., 2.500%, 2/09/2025	3,852
2,000	Broadcom, Inc., 4.926%, 5/15/2037(c)	1,817
3,000	Intel Corp., 2.450%, 11/15/2029	2,629
3,000	International Business Machines Corp., 4.000%, 6/20/2042	2,534
3,000	NVIDIA Corp., 2.850%, 4/01/2030	2,712
4,000	Oracle Corp., 2.950%, 5/15/2025	3,832
4,000	QUALCOMM, Inc., 1.650%, 5/20/2032	3,144
		20,520
<b>Treasuries — 0.6%</b>		
7,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	3,816
5,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	3,772
4,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	2,998
10,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	8,030
12,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	9,897
6,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	4,921
8,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	6,578
23,000	U.S. Treasury Notes, 0.375%, 11/30/2025	20,811
		60,823

Principal Amount	Description	Value (t)
<b>Utility Other — 0.0%</b>		
\$ 5,000	Essential Utilities, Inc., 4.276%, 5/01/2049	\$ 4,010
<b>Wireless — 0.0%</b>		
3,000	Vodafone Group PLC, 6.150%, 2/27/2037	3,123
<b>Wirelines — 0.1%</b>		
2,000	AT&T, Inc., 3.650%, 6/01/2051	1,413
4,000	Verizon Communications, Inc., 3 mo. USD LIBOR + 1.100%, 6.421%, 5/15/2025(d)	4,032
		5,445
	Total Bonds and Notes (Identified Cost \$435,396)	402,983
<b>Shares</b>		
<b>Exchange-Traded Funds — 9.2%</b>		
12,898	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$944,639)	964,254
<b>Mutual Funds — 14.5%</b>		
43,654	WCM Focused Emerging Markets Fund, Institutional Class	581,914
41,771	WCM Focused International Growth Fund, Institutional Class	944,430
	Total Mutual Funds (Identified Cost \$1,633,026)	1,526,344
<b>Affiliated Mutual Funds — 10.5%</b>		
19,001	Mirova Global Green Bond Fund, Class N	157,139
78,764	Mirova International Sustainable Equity Fund, Class N	945,161
	Total Affiliated Mutual Funds (Identified Cost \$1,163,430)	1,102,300
<b>Principal Amount</b>		
<b>Short-Term Investments — 3.7%</b>		
\$384,279	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/2023 at 2.500% to be repurchased at \$384,306 on 8/01/2023 collateralized by \$377,100 U.S. Treasury Bond, 4.375% due 5/15/2041 valued at \$392,101 including accrued interest (Note 2 of Notes to Financial Statements)	384,279
6,000	U.S. Treasury Bills, 5.151%, 8/08/2023(e)	5,994
	Total Short-Term Investments (Identified Cost \$390,273)	390,273
	Total Investments — 100.7% (Identified Cost \$10,044,037)	10,604,795
	Other assets less liabilities — (0.7)%	(70,284)
	Net Assets — 100.0%	\$10,534,511

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

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

- (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) 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 July 31, 2023, the value of Rule 144A holdings amounted to \$1,817 or less than 0.1% of net assets.
- (d) Variable rate security. Rate as of July 31, 2023 is disclosed.
- (e) Interest rate represents discount rate at time of purchase; not a coupon rate.

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 July 31, 2023 (Unaudited)

Equity	91.7%
Fixed Income	5.3
Short-Term Investments	3.7
Total Investments	100.7
Other assets less liabilities	(0.7)
Net Assets	100.0%

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.



Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisix Sustainable Future 2065 Fund

Shares	Description	Value (t)
<b>Common Stocks — 61.4% of Net Assets</b>		
<b>Aerospace &amp; Defense — 1.4%</b>		
47	AAR Corp.(a)	\$ 2,811
120	Boeing Co.(a)	28,662
8	L3Harris Technologies, Inc.	1,516
8	Lockheed Martin Corp.	3,571
17	Moog, Inc., Class A	1,792
26	RTX Corp.	2,286
		<u>40,638</u>
<b>Air Freight &amp; Logistics — 0.5%</b>		
71	Expeditors International of Washington, Inc.	9,038
6	FedEx Corp.	1,620
41	GXO Logistics, Inc.(a)	2,750
17	United Parcel Service, Inc., Class B	3,181
		<u>16,589</u>
<b>Automobile Components — 0.8%</b>		
8	Aptiv PLC(a)	876
157	BorgWarner, Inc.	7,301
118	Dana, Inc.	2,240
97	Magna International, Inc.	6,240
117	Mobileye Global, Inc., Class A(a)	4,467
31	Phinia, Inc.(a)	879
14	Visteon Corp.(a)	2,157
		<u>24,160</u>
<b>Automobiles — 1.5%</b>		
355	General Motors Co.	13,621
108	Tesla, Inc.(a)	28,883
16	Thor Industries, Inc.	1,848
		<u>44,352</u>
<b>Banks — 3.2%</b>		
66	Ameris Bancorp	2,881
410	Bank of America Corp.	13,120
207	Citigroup, Inc.	9,866
31	Citizens Financial Group, Inc.	1,000
47	East West Bancorp, Inc.	2,924
5	First Citizens BancShares, Inc., Class A	7,156
119	First Financial Bancorp	2,748
364	FNB Corp.	4,656
254	Fulton Financial Corp.	3,632
68	International Bancshares Corp.	3,376
66	JPMorgan Chase & Co.	10,425
23	PNC Financial Services Group, Inc.	3,148
34	Regions Financial Corp.	693
268	Truist Financial Corp.	8,903
105	Trustmark Corp.	2,757
37	U.S. Bancorp	1,468
64	Webster Financial Corp.	3,028
282	Wells Fargo & Co.	13,017
		<u>94,798</u>
<b>Beverages — 1.0%</b>		
15	Boston Beer Co., Inc., Class A(a)	5,572
43	Coca-Cola Co.	2,663
38	Keurig Dr Pepper, Inc.	1,292
350	Monster Beverage Corp.(a)	20,121
8	PepsiCo, Inc.	1,500
		<u>31,148</u>
<b>Biotechnology — 1.3%</b>		
13	AbbVie, Inc.	1,944
62	Alnylam Pharmaceuticals, Inc.(a)	12,115

Shares	Description	Value (t)
<b>Biotechnology — continued</b>		
4	Biogen, Inc.(a)	\$ 1,081
70	CRISPR Therapeutics AG(a)	4,013
20	Gilead Sciences, Inc.	1,523
41	Halozyne Therapeutics, Inc.(a)	1,761
15	Incyte Corp.(a)	956
20	Neurocrine Biosciences, Inc.(a)	2,038
15	Regeneron Pharmaceuticals, Inc.(a)	11,129
5	United Therapeutics Corp.(a)	1,213
2	Vertex Pharmaceuticals, Inc.(a)	705
		<u>38,478</u>
<b>Broadline Retail — 2.4%</b>		
56	Alibaba Group Holding Ltd., ADR(a)	5,721
430	Amazon.com, Inc.(a)	57,482
152	eBay, Inc.	6,766
78	Macy's, Inc.	1,294
		<u>71,263</u>
<b>Building Products — 1.0%</b>		
22	Builders FirstSource, Inc.(a)	3,177
11	Carlisle Cos., Inc.	3,049
21	Carrier Global Corp.	1,251
92	Fortune Brands Innovations, Inc.	6,538
8	Lennox International, Inc.	2,940
127	Masco Corp.	7,706
25	Owens Corning	3,500
21	Trex Co., Inc.(a)	1,452
		<u>29,613</u>
<b>Capital Markets — 3.6%</b>		
196	Bank of New York Mellon Corp.	8,891
2	BlackRock, Inc.	1,478
8	Cboe Global Markets, Inc.	1,117
177	Charles Schwab Corp.	11,700
14	CME Group, Inc.	2,785
17	FactSet Research Systems, Inc.	7,396
27	Goldman Sachs Group, Inc.	9,608
119	Intercontinental Exchange, Inc.	13,661
58	Janus Henderson Group PLC	1,702
223	KKR & Co., Inc.	13,242
15	Moody's Corp.	5,291
19	Morgan Stanley	1,740
14	MSCI, Inc.	7,673
7	Northern Trust Corp.	561
10	S&P Global, Inc.	3,945
107	SEI Investments Co.	6,740
127	State Street Corp.	9,200
7	T. Rowe Price Group, Inc.	863
10	Virtus Investment Partners, Inc.	2,057
		<u>109,650</u>
<b>Chemicals — 0.7%</b>		
3	Air Products & Chemicals, Inc.	916
40	Celanese Corp.	5,015
11	DuPont de Nemours, Inc.	854
6	Ecolab, Inc.	1,099
29	HB Fuller Co.	2,147
22	Innospec, Inc.	2,357
10	Linde PLC	3,907
35	Livent Corp.(a)	862
25	Minerals Technologies, Inc.	1,534

Portfolio of Investments – as of July 31, 2023 (Unaudited)  
Natisis Sustainable Future 2065 Fund (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Chemicals — continued</b>			<b>Electric Utilities — continued</b>	
4	Sherwin-Williams Co.	\$ 1,106	31	FirstEnergy Corp.	\$ 1,221
15	Stepan Co.	1,437	21	IDACORP, Inc.	2,159
		21,234			10,757
	<b>Commercial Services &amp; Supplies — 0.1%</b>			<b>Electrical Equipment — 0.5%</b>	
16	MSA Safety, Inc.	2,656	20	Eaton Corp. PLC	4,106
6	Waste Management, Inc.	983	28	Emerson Electric Co.	2,558
		3,639	12	Hubbell, Inc.	3,744
	<b>Communications Equipment — 0.3%</b>		16	Regal Rexnord Corp.	2,499
38	Ciena Corp.(a)	1,604	5	Rockwell Automation, Inc.	1,682
87	Cisco Systems, Inc.	4,527			14,589
12	F5, Inc.(a)	1,899		<b>Electronic Equipment, Instruments &amp; Components — 1.0%</b>	
21	Lumentum Holdings, Inc.(a)	1,100	28	Advanced Energy Industries, Inc.	3,505
4	Motorola Solutions, Inc.	1,146	13	Amphenol Corp., Class A	1,148
		10,276	58	Avnet, Inc.	2,813
	<b>Construction &amp; Engineering — 0.2%</b>		41	Cognex Corp.	2,239
59	AECOM	5,133	15	Corning, Inc.	509
	<b>Construction Materials — 0.2%</b>		38	Jabil, Inc.	4,205
6	Martin Marietta Materials, Inc.	2,679	8	Keysight Technologies, Inc.(a)	1,289
14	Vulcan Materials Co.	3,087	126	Knowles Corp.(a)	2,302
		5,766	8	Littelfuse, Inc.	2,437
	<b>Consumer Finance — 1.2%</b>		45	TE Connectivity Ltd.	6,457
346	Ally Financial, Inc.	10,567	3	Teledyne Technologies, Inc.(a)	1,154
55	American Express Co.	9,288	3	Zebra Technologies Corp., Class A(a)	924
138	Capital One Financial Corp.	16,149			28,982
22	Synchrony Financial	760		<b>Energy Equipment &amp; Services — 0.2%</b>	
		36,764	65	ChampionX Corp.	2,314
	<b>Consumer Staples Distribution &amp; Retail — 0.8%</b>		141	NOV, Inc.	2,831
30	BJ's Wholesale Club Holdings, Inc.(a)	1,989	21	Schlumberger NV	1,225
7	Costco Wholesale Corp.	3,925			6,370
188	Kroger Co.	9,144		<b>Entertainment — 1.9%</b>	
50	Sprouts Farmers Market, Inc.(a)	1,963	43	Activision Blizzard, Inc.(a)	3,989
13	Target Corp.	1,774	13	Electronic Arts, Inc.	1,773
30	Walmart, Inc.	4,796	49	Netflix, Inc.(a)	21,510
		23,591	12	Take-Two Interactive Software, Inc.(a)	1,835
	<b>Containers &amp; Packaging — 0.1%</b>		223	Walt Disney Co.(a)	19,822
8	Ball Corp.	470	586	Warner Bros Discovery, Inc.(a)	7,659
46	Sonoco Products Co.	2,697			56,588
		3,167		<b>Financial Services — 2.3%</b>	
	<b>Distributors — 0.0%</b>		83	Block, Inc.(a)	6,684
8	Genuine Parts Co.	1,246	73	Fiserv, Inc.(a)	9,213
	<b>Diversified Consumer Services — 0.1%</b>		6	FleetCor Technologies, Inc.(a)	1,493
17	Grand Canyon Education, Inc.(a)	1,845	56	Global Payments, Inc.	6,174
37	Service Corp. International	2,466	5	Jack Henry & Associates, Inc.	838
		4,311	5	Mastercard, Inc., Class A	1,971
	<b>Diversified REITs — 0.1%</b>		236	MGIC Investment Corp.	3,951
119	American Assets Trust, Inc.	2,677	99	PayPal Holdings, Inc.(a)	7,506
	<b>Diversified Telecommunication Services — 0.4%</b>		102	Visa, Inc., Class A	24,248
231	AT&T, Inc.	3,354	56	Voya Financial, Inc.	4,159
36	Iridium Communications, Inc.	1,892	10	WEX, Inc.(a)	1,894
170	Verizon Communications, Inc.	5,794			68,131
		11,040		<b>Food Products — 0.7%</b>	
	<b>Electric Utilities — 0.4%</b>		27	Campbell Soup Co.	1,237
38	American Electric Power Co., Inc.	3,220	43	Conagra Brands, Inc.	1,411
43	Eversource Energy	3,110	27	Darling Ingredients, Inc.(a)	1,870
25	Exelon Corp.	1,047	22	General Mills, Inc.	1,644
			7	Hershey Co.	1,619
			44	Hormel Foods Corp.	1,799
			21	Ingredion, Inc.	2,336

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2065 Fund (continued) □

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Food Products — continued</b>			<b>Health Care Technology — 0.6%</b>		
8	J.M. Smucker Co.	\$ 1,205	261	Doximity, Inc., Class A(a)	\$ 9,325
31	Kellogg Co.	2,074	40	Veeva Systems, Inc., Class A(a)	8,169
29	Kraft Heinz Co.	1,049			17,494
20	McCormick & Co., Inc.	1,790		<b>Hotel &amp; Resort REITs — 0.0%</b>	
53	Mondelez International, Inc., Class A	3,929	41	Host Hotels & Resorts, Inc.	754
		21,963		<b>Hotels, Restaurants &amp; Leisure — 2.0%</b>	
<b>Gas Utilities — 0.2%</b>			73	Aramark	2,947
18	Atmos Energy Corp.	2,191	5	Booking Holdings, Inc.(a)	14,854
55	New Jersey Resources Corp.	2,458	1	Chipotle Mexican Grill, Inc.(a)	1,962
24	ONE Gas, Inc.	1,899	26	Hilton Worldwide Holdings, Inc.	4,043
		6,548	22	Marriott Vacations Worldwide Corp.	2,827
<b>Ground Transportation — 0.4%</b>			14	McDonald's Corp.	4,105
61	CSX Corp.	2,033	37	Norwegian Cruise Line Holdings Ltd.(a)	816
5	J.B. Hunt Transport Services, Inc.	1,020	119	Starbucks Corp.	12,087
11	Norfolk Southern Corp.	2,569	52	Travel & Leisure Co.	2,118
14	Ryder System, Inc.	1,430	8	Wingstop, Inc.	1,349
7	Saia, Inc.(a)	2,962	115	Yum China Holdings, Inc.	7,017
7	Union Pacific Corp.	1,624	46	Yum! Brands, Inc.	6,333
		11,638			60,458
<b>Health Care Equipment &amp; Supplies — 1.1%</b>				<b>Household Durables — 0.6%</b>	
26	Abbott Laboratories	2,895	11	DR Horton, Inc.	1,397
3	Align Technology, Inc.(a)	1,134	61	KB Home	3,292
32	Baxter International, Inc.	1,447	19	Meritage Homes Corp.	2,830
10	Becton Dickinson & Co.	2,786	83	PulteGroup, Inc.	7,004
2	Cooper Cos., Inc.	782	63	Taylor Morrison Home Corp.(a)	3,051
13	Edwards Lifesciences Corp.(a)	1,067			17,574
6	GE HealthCare Technologies, Inc.	468		<b>Household Products — 0.5%</b>	
21	Globus Medical, Inc., Class A(a)	1,266	25	Church & Dwight Co., Inc.	2,392
16	Haemonetics Corp.(a)	1,476	15	Colgate-Palmolive Co.	1,144
22	Intuitive Surgical, Inc.(a)	7,137	72	Energizer Holdings, Inc.	2,570
36	LeMaitre Vascular, Inc.	2,276	51	Procter & Gamble Co.	7,971
37	Medtronic PLC	3,247			14,077
9	Penumbra, Inc.(a)	2,730		<b>Independent Power &amp; Renewable Electricity Producers — 0.1%</b>	
6	Shockwave Medical, Inc.(a)	1,564	114	AES Corp.	2,466
5	Stryker Corp.	1,417		<b>Industrial Conglomerates — 0.3%</b>	
2	Teleflex, Inc.	502	9	3M Co.	1,004
		32,194	43	General Electric Co.	4,912
<b>Health Care Providers &amp; Services — 1.2%</b>			23	Honeywell International, Inc.	4,465
29	Acadia Healthcare Co., Inc.(a)	2,292			10,381
17	Cardinal Health, Inc.	1,555		<b>Industrial REITs — 0.1%</b>	
10	Centene Corp.(a)	681	15	Prologis, Inc.	1,871
6	Chemed Corp.	3,126		<b>Insurance — 1.5%</b>	
10	Cigna Group	2,951	6	Allstate Corp.	676
67	CVS Health Corp.	5,004	152	American International Group, Inc.	9,162
3	Elevance Health, Inc.	1,415	23	Arch Capital Group Ltd.(a)	1,787
19	Encompass Health Corp.	1,255	7	Assurant, Inc.	942
20	HCA Healthcare, Inc.	5,456	10	Chubb Ltd.	2,044
16	Henry Schein, Inc.(a)	1,261	37	First American Financial Corp.	2,345
2	Humana, Inc.	914	20	Hanover Insurance Group, Inc.	2,270
5	Laboratory Corp. of America Holdings	1,070	24	Hartford Financial Services Group, Inc.	1,725
3	McKesson Corp.	1,207	9	Marsh & McLennan Cos., Inc.	1,696
57	Select Medical Holdings Corp.	1,710	17	Prudential Financial, Inc.	1,640
29	Tenet Healthcare Corp.(a)	2,167	45	Reinsurance Group of America, Inc.	6,316
9	UnitedHealth Group, Inc.	4,557	30	Selective Insurance Group, Inc.	3,096
		36,621	18	Travelers Cos., Inc.	3,107
<b>Health Care REITs — 0.1%</b>			38	Willis Towers Watson PLC	8,030
133	Physicians Realty Trust	1,960			44,836

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Interactive Media &amp; Services — 3.8%</b>			<b>Metals &amp; Mining — continued</b>		
257	Alphabet, Inc., Class A(a)	\$ 34,109	33	Commercial Metals Co.	\$ 1,888
189	Alphabet, Inc., Class C(a)	25,158	9	Newmont Corp.	386
145	Meta Platforms, Inc., Class A(a)	46,197	11	Reliance Steel & Aluminum Co.	3,222
186	Pinterest, Inc., Class A(a)	5,392			8,936
54	Yelp, Inc.(a)	2,433	<b>Mortgage Real Estate Investment Trusts (REITs) — 0.1%</b>		
91	ZoomInfo Technologies, Inc.(a)	2,327	124	Invesco Mortgage Capital, Inc.	1,489
		115,616	90	KKR Real Estate Finance Trust, Inc.	1,122
<b>IT Services — 0.5%</b>					2,611
12	Accenture PLC, Class A	3,796	<b>Multi-Utilities — 0.1%</b>		
36	Cognizant Technology Solutions Corp., Class A	2,377	24	Consolidated Edison, Inc.	2,277
9	International Business Machines Corp.	1,298	10	DTE Energy Co.	1,143
113	Shopify, Inc., Class A(a)	7,636	6	WEC Energy Group, Inc.	539
4	VeriSign, Inc.(a)	844			3,959
		15,951	<b>Office REITs — 0.5%</b>		
<b>Leisure Products — 0.1%</b>			259	Brandywine Realty Trust	1,308
99	Mattel, Inc.(a)	2,109	122	Corporate Office Properties Trust	3,172
37	YETI Holdings, Inc.(a)	1,576	85	Douglas Emmett, Inc.	1,249
		3,685	113	Easterly Government Properties, Inc.	1,668
<b>Life Sciences Tools &amp; Services — 0.8%</b>			133	Highwoods Properties, Inc.	3,361
8	Agilent Technologies, Inc.	974	131	Kilroy Realty Corp.	4,677
18	Danaher Corp.	4,591			15,435
5	Fortrea Holdings, Inc.(a)	160	<b>Oil, Gas &amp; Consumable Fuels — 2.1%</b>		
47	Illumina, Inc.(a)	9,031	169	Antero Midstream Corp.	2,018
21	IQVIA Holdings, Inc.(a)	4,699	44	Antero Resources Corp.(a)	1,177
11	Repligen Corp.(a)	1,887	221	APA Corp.	8,948
5	Thermo Fisher Scientific, Inc.	2,744	16	Chevron Corp.	2,618
2	West Pharmaceutical Services, Inc.	736	111	CNX Resources Corp.(a)	2,264
		24,822	131	ConocoPhillips	15,421
<b>Machinery — 1.4%</b>			96	EOG Resources, Inc.	12,723
15	AGCO Corp.	1,997	37	Exxon Mobil Corp.	3,968
5	Caterpillar, Inc.	1,326	9	Hess Corp.	1,366
2	Cummins, Inc.	522	30	HF Sinclair Corp.	1,563
9	Deere & Co.	3,866	128	Kinder Morgan, Inc.	2,267
14	Dover Corp.	2,044	22	ONEOK, Inc.	1,475
21	Fortive Corp.	1,645	17	Phillips 66	1,896
57	Graco, Inc.	4,522	58	Range Resources Corp.	1,823
4	Illinois Tool Works, Inc.	1,053	237	Southwestern Energy Co.(a)	1,536
34	ITT, Inc.	3,386	8	Valero Energy Corp.	1,031
27	Oshkosh Corp.	2,486	44	Williams Cos., Inc.	1,516
16	PACCAR, Inc.	1,378			63,610
20	Parker-Hannifin Corp.	8,200	<b>Passenger Airlines — 0.2%</b>		
40	SPX Technologies, Inc.(a)	3,384	52	Alaska Air Group, Inc.(a)	2,529
36	Terex Corp.	2,111	65	Delta Air Lines, Inc.	3,007
29	Toro Co.	2,948	174	JetBlue Airways Corp.(a)	1,352
		40,868			6,888
<b>Media — 1.1%</b>			<b>Personal Care Products — 0.0%</b>		
2	Cable One, Inc.	1,448	4	Estee Lauder Cos., Inc., Class A	720
23	Charter Communications, Inc., Class A(a)	9,319	<b>Pharmaceuticals — 1.4%</b>		
239	Comcast Corp., Class A	10,817	32	Bristol-Myers Squibb Co.	1,990
90	Interpublic Group of Cos., Inc.	3,081	6	Eli Lilly & Co.	2,727
51	Liberty Broadband Corp., Class C(a)	4,546	14	Jazz Pharmaceuticals PLC(a)	1,826
39	New York Times Co., Class A	1,590	45	Johnson & Johnson	7,539
31	Omnicom Group, Inc.	2,623	35	Merck & Co., Inc.	3,733
41	Paramount Global, Class B	657	43	Novartis AG, ADR	4,511
		34,081	44	Novo Nordisk AS, ADR	7,088
<b>Metals &amp; Mining — 0.3%</b>			29	Perrigo Co. PLC	1,063
38	Alcoa Corp.	1,375	66	Pfizer, Inc.	2,380
117	Cleveland-Cliffs, Inc.(a)	2,065			

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

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Pharmaceuticals — continued</b>			<b>Software — continued</b>		
132	Roche Holding AG, ADR	\$ 5,108	4	ServiceNow, Inc.(a)	\$ 2,332
15	Zoetis, Inc.	2,821	13	SPS Commerce, Inc.(a)	2,345
		40,786	4	Synopsys, Inc.(a)	1,807
<b>Professional Services — 0.5%</b>			4	Tyler Technologies, Inc.(a)	1,587
5	Automatic Data Processing, Inc.	1,236	64	Workday, Inc., Class A(a)	15,176
8	Ceridian HCM Holding, Inc.(a)	567			166,686
14	Concentrix Corp.	1,165	<b>Specialized REITs — 0.2%</b>		
23	Equifax, Inc.	4,694	4	American Tower Corp.	761
20	Exponent, Inc.	1,792	8	Crown Castle, Inc.	866
27	Korn Ferry	1,422	2	Equinix, Inc.	1,620
11	Leidos Holdings, Inc.	1,029	18	Extra Space Storage, Inc.	2,498
6	Paychex, Inc.	753	30	VICI Properties, Inc.	945
11	Paylocity Holding Corp.(a)	2,495	25	Weyerhaeuser Co.	852
		15,153			7,542
<b>Real Estate Management &amp; Development — 0.5%</b>			<b>Specialty Retail — 0.6%</b>		
137	CBRE Group, Inc., Class A(a)	11,413	7	Asbury Automotive Group, Inc.(a)	1,579
14	Jones Lang LaSalle, Inc.(a)	2,332	14	Boot Barn Holdings, Inc.(a)	1,315
		13,745	14	Dick's Sporting Goods, Inc.	1,974
<b>Residential REITs — 0.1%</b>			10	Five Below, Inc.(a)	2,083
8	AvalonBay Communities, Inc.	1,509	12	Home Depot, Inc.	4,006
12	Camden Property Trust	1,309	7	Lithia Motors, Inc.	2,174
		2,818	5	Ross Stores, Inc.	573
<b>Retail REITs — 0.3%</b>			29	TJX Cos., Inc.	2,509
202	Brixmor Property Group, Inc.	4,594	14	Williams-Sonoma, Inc.	1,941
66	NNN REIT, Inc.	2,817			18,154
7	Simon Property Group, Inc.	872	<b>Technology Hardware, Storage &amp; Peripherals — 0.8%</b>		
		8,283	108	Apple, Inc.	21,216
<b>Semiconductors &amp; Semiconductor Equipment — 3.1%</b>			50	Hewlett Packard Enterprise Co.	869
30	Advanced Micro Devices, Inc.(a)	3,432	30	HP, Inc.	985
19	Analog Devices, Inc.	3,791			23,070
6	Broadcom, Inc.	5,392	<b>Textiles, Apparel &amp; Luxury Goods — 0.5%</b>		
4	First Solar, Inc.(a)	830	13	Crocs, Inc.(a)	1,409
106	Intel Corp.	3,792	6	Deckers Outdoor Corp.(a)	3,262
37	Lattice Semiconductor Corp.(a)	3,365	34	NIKE, Inc., Class B	3,753
16	Micron Technology, Inc.	1,142	19	PVH Corp.	1,703
105	NVIDIA Corp.	49,065	432	Under Armour, Inc., Class A(a)	3,482
11	Qorvo, Inc.(a)	1,210	185	Under Armour, Inc., Class C(a)	1,373
73	QUALCOMM, Inc.	9,648			14,982
14	Silicon Laboratories, Inc.(a)	2,088	<b>Trading Companies &amp; Distributors — 0.2%</b>		
19	Synaptics, Inc.(a)	1,716	15	GATX Corp.	1,880
19	Texas Instruments, Inc.	3,420	9	Watsco, Inc.	3,404
11	Universal Display Corp.	1,605			5,284
22	Wolfspeed, Inc.(a)	1,450	<b>Water Utilities — 0.1%</b>		
		91,946	20	American States Water Co.	1,768
<b>Software — 5.5%</b>			5	American Water Works Co., Inc.	737
9	Adobe, Inc.(a)	4,916	46	Essential Utilities, Inc.	1,946
8	ANSYS, Inc.(a)	2,737			4,451
71	Autodesk, Inc.(a)	15,051	<b>Total Common Stocks</b>		
6	Cadence Design Systems, Inc.(a)	1,404	<b>(Identified Cost \$1,731,251)</b>		
42	Dynatrace, Inc.(a)	2,297			1,845,867
6	Intuit, Inc.	3,070	<b>Principal Amount</b>		
19	Manhattan Associates, Inc.(a)	3,622	<b>Bonds and Notes — 3.5%</b>		
146	Microsoft Corp.	49,044	<b>Apartment REITs — 0.0%</b>		
253	Oracle Corp.	29,659	\$ 1,000	Essex Portfolio LP, 3.000%, 1/15/2030	858
4	Palo Alto Networks, Inc.(a)	1,000			
14	Qualys, Inc.(a)	1,943			
8	Roper Technologies, Inc.	3,945			
110	Salesforce, Inc.(a)	24,751			

See accompanying notes to financial statements.

Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2065 Fund (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
	<b>Automotive — 0.0%</b>			<b>Government Owned - No Guarantee — 0.1%</b>	
\$ 1,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	\$ 963	\$ 1,000	Equinor ASA, 3.625%, 4/06/2040	\$ 831
	<b>Banking — 0.6%</b>		1,000	Federal National Mortgage Association, 6.625%, 11/15/2030	1,150
1,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	938			1,981
1,000	Bank of New York Mellon Corp., Series 12, MTN, 3.650%, 2/04/2024	989		<b>Health Care REITs — 0.0%</b>	
1,000	Bank of Nova Scotia, 3.400%, 2/11/2024	987	1,000	Welltower OP LLC, 2.800%, 6/01/2031	828
1,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	892		<b>Health Insurance — 0.1%</b>	
1,000	Citigroup, Inc., 4.600%, 3/09/2026	976	1,000	Elevance Health, Inc., 4.101%, 3/01/2028	962
1,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	968	1,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	1,074
1,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	984			2,036
3,000	KeyCorp, MTN, 2.550%, 10/01/2029	2,415		<b>Healthcare — 0.1%</b>	
1,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	918	1,000	DH Europe Finance II Sarl, 2.200%, 11/15/2024	960
1,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	888	1,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	942
1,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	955			1,902
1,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	929		<b>Integrated Energy — 0.1%</b>	
1,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	983	1,000	Exxon Mobil Corp., 2.992%, 3/19/2025	965
1,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	970	1,000	Shell International Finance BV, 6.375%, 12/15/2038	1,124
1,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	976			2,089
1,000	State Street Corp., 2.400%, 1/24/2030	859		<b>Mortgage Related — 0.9%</b>	
1,000	Truist Bank, 3.200%, 4/01/2024	983	7,359	Federal Home Loan Mortgage Corp., 2.500%, with various maturities in 2052(c)	6,201
1,000	Westpac Banking Corp., 2.350%, 2/19/2025	956	5,588	Federal Home Loan Mortgage Corp., 3.000%, with various maturities in 2052(c)	4,890
		18,566	1,865	Federal Home Loan Mortgage Corp., 3.500%, 5/01/2052	1,690
	<b>Brokerage — 0.1%</b>		942	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	880
1,000	BlackRock, Inc., 2.400%, 4/30/2030	862	2,802	Federal National Mortgage Association, 2.500%, 4/01/2052	2,361
1,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	689	1,855	Federal National Mortgage Association, 3.000%, 4/01/2052	1,623
		1,551	5,551	Federal National Mortgage Association, 3.500%, with various maturities in 2052(c)	5,032
	<b>Building Materials — 0.0%</b>		954	Federal National Mortgage Association, 4.000%, 9/01/2052	891
1,000	Owens Corning, 3.950%, 8/15/2029	936	939	Government National Mortgage Association, 3.000%, 6/20/2052	835
	<b>Diversified Manufacturing — 0.1%</b>		992	Government National Mortgage Association, 5.500%, 4/20/2053	986
2,000	Eaton Corp., 4.150%, 3/15/2033	1,894			25,389
1,000	Emerson Electric Co., 2.000%, 12/21/2028	870		<b>Natural Gas — 0.0%</b>	
		2,764	1,000	NiSource, Inc., 0.950%, 8/15/2025	916
	<b>Electric — 0.2%</b>			<b>Office REITs — 0.1%</b>	
1,000	Duke Energy Corp., 3.750%, 4/15/2024	987	1,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	958
1,000	Entergy Corp., 0.900%, 9/15/2025	906	1,000	Boston Properties LP, 2.750%, 10/01/2026	902
1,000	Exelon Corp., 4.050%, 4/15/2030	935	1,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	739
1,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	831			2,599
1,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	953		<b>Other REITs — 0.0%</b>	
		4,612	1,000	Prologis LP, 1.250%, 10/15/2030	775
	<b>Environmental — 0.0%</b>			<b>Pharmaceuticals — 0.0%</b>	
1,000	Republic Services, Inc., 1.450%, 2/15/2031	782	1,000	AbbVie, Inc., 3.600%, 5/14/2025	969
	<b>Finance Companies — 0.1%</b>			<b>Property &amp; Casualty Insurance — 0.0%</b>	
1,000	Ares Capital Corp., 3.250%, 7/15/2025	933	1,000	American International Group, Inc., 3.400%, 6/30/2030	890
1,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	880		<b>Railroads — 0.0%</b>	
		1,813	1,000	CSX Corp., 2.600%, 11/01/2026	928
	<b>Food &amp; Beverage — 0.1%</b>			<b>Restaurants — 0.0%</b>	
1,000	Coca-Cola Co., 1.450%, 6/01/2027	894	1,000	Starbucks Corp., 2.250%, 3/12/2030	846
1,000	General Mills, Inc., 4.000%, 4/17/2025	975			
1,000	Mondelez International, Inc., 2.750%, 4/13/2030	873			
1,000	PepsiCo, Inc., 2.750%, 3/19/2030	898			
		3,640			



Portfolio of Investments – as of July 31, 2023 (Unaudited) □  
Natisis Sustainable Future 2065 Fund (continued)

Principal Amount	Description	Value (t)
<b>Retailers — 0.0%</b>		
\$ 1,000	TJX Cos., Inc., 1.150%, 5/15/2028	\$ 859
<b>Technology — 0.2%</b>		
1,000	Apple, Inc., 2.500%, 2/09/2025	963
1,000	Broadcom, Inc., 4.110%, 9/15/2028	947
1,000	Intel Corp., 2.450%, 11/15/2029	876
1,000	International Business Machines Corp., 4.000%, 6/20/2042	845
1,000	NVIDIA Corp., 2.850%, 4/01/2030	904
1,000	Oracle Corp., 2.950%, 5/15/2025	958
1,000	QUALCOMM, Inc., 1.650%, 5/20/2032	786
		<u>6,279</u>
<b>Treasuries — 0.6%</b>		
2,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	1,090
2,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	1,509
2,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	1,499
3,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	2,409
4,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	3,299
2,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	1,640
2,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	1,645
5,000	U.S. Treasury Notes, 0.375%, 11/30/2025	4,524
		<u>17,615</u>
<b>Utility Other — 0.0%</b>		
1,000	Essential Utilities, Inc., 4.276%, 5/01/2049	802
<b>Wireless — 0.1%</b>		
1,000	Vodafone Group PLC, 6.150%, 2/27/2037	1,041
	Total Bonds and Notes (Identified Cost \$119,230)	<u>105,229</u>
<b>Shares</b>		
<b>Exchange-Traded Funds — 8.8%</b>		
3,523	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$268,673)	<u>263,380</u>
<b>Mutual Funds — 13.7%</b>		
11,709	WCM Focused Emerging Markets Fund, Institutional Class	156,074
11,269	WCM Focused International Growth Fund, Institutional Class	<u>254,800</u>
	Total Mutual Funds (Identified Cost \$489,704)	<u>410,874</u>
<b>Affiliated Mutual Funds — 9.9%</b>		
5,107	Mirova Global Green Bond Fund, Class N	42,237
21,287	Mirova International Sustainable Equity Fund, Class N	<u>255,442</u>
	Total Affiliated Mutual Funds (Identified Cost \$348,084)	<u>297,679</u>

Principal Amount	Description	Value (t)
<b>Short-Term Investments — 3.7%</b>		
\$108,306	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/2023 at 2.500% to be repurchased at \$108,313, on 8/01/2023 collateralized by \$106,600 U.S. Treasury Bond, 4.375% due 5/15/2041 valued at \$110,840 including accrued interest (Note 2 of Notes to Financial Statements)	\$ 108,306
1,000	U.S. Treasury Bills, 5.151%, 8/08/2023(d)	999
	Total Short-Term Investments (Identified Cost \$109,305)	<u>109,305</u>
	Total Investments — 101.0% (Identified Cost \$3,066,247)	3,032,334
	Other assets less liabilities — (1.0)%	<u>(28,824)</u>
	Net Assets — 100.0%	<u><u>\$3,003,510</u></u>

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

- (a) Non-income producing security.  
(b) 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 July 31, 2023, the value of Rule 144A holdings amounted to \$918 or less than 0.1% of net assets.  
(c) 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.  
(d) Interest rate represents discount rate at time of purchase; not a coupon rate.

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 July 31, 2023 (Unaudited)

Equity	92.4%
Fixed Income	4.9
Short-Term Investments	<u>3.7</u>
Total Investments	101.0
Other assets less liabilities	<u>(1.0)</u>
Net Assets	<u><u>100.0%</u></u>

# Statements of Assets and Liabilities

July 31, 2023 (Unaudited)

	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	\$ 3,085,523	\$ 2,626,956	\$ 6,222,283	\$ 12,211,555
Affiliated investments at cost	2,565,227	1,589,081	2,973,670	4,481,672
Net unrealized appreciation on unaffiliated investments	51,818	24,048	69,183	300,860
Net unrealized depreciation on affiliated investments	(275,886)	(140,373)	(220,305)	(386,093)
Investments at value	5,426,682	4,099,712	9,044,831	16,607,994
Cash	—	1,469	538	2,643
Receivable for Fund shares sold	242	1,036	7,948	5,264
Receivable from investment adviser (Note 5)	11,709	10,960	11,133	10,724
Receivable for securities sold	546	—	2,921	—
Dividends and interest receivable	8,823	6,558	14,185	23,215
Dividends receivable from affiliates	2,143	1,348	2,694	3,336
Prepaid expenses (Note 6)	235	236	236	239
<b>TOTAL ASSETS</b>	<b>5,450,380</b>	<b>4,121,319</b>	<b>9,084,486</b>	<b>16,653,415</b>
<b>LIABILITIES</b>				
Payable for securities purchased	7,507	7,574	14,324	26,807
Payable for Fund shares redeemed	14	31	140	340
Deferred Trustees' fees (Note 5)	24,204	24,177	24,234	24,331
Administrative fees payable (Note 5)	210	157	356	641
Audit and tax services fees payable	18,984	18,984	18,984	18,984
Other accounts payable and accrued expenses	16,823	16,626	18,577	20,049
<b>TOTAL LIABILITIES</b>	<b>67,742</b>	<b>67,549</b>	<b>76,615</b>	<b>91,152</b>
<b>NET ASSETS</b>	<b>\$ 5,382,638</b>	<b>\$ 4,053,770</b>	<b>\$ 9,007,871</b>	<b>\$ 16,562,263</b>
<b>NET ASSETS CONSIST OF:</b>				
Paid-in capital	\$ 5,575,759	\$ 4,317,299	\$ 9,343,815	\$ 16,806,014
Accumulated loss	(193,121)	(263,529)	(335,944)	(243,751)
<b>NET ASSETS</b>	<b>\$ 5,382,638</b>	<b>\$ 4,053,770</b>	<b>\$ 9,007,871</b>	<b>\$ 16,562,263</b>
<b>COMPUTATION OF NET ASSET VALUE AND OFFERING PRICE:</b>				
<b>Class N shares:</b>				
Net assets	\$ 5,382,638	\$ 4,053,770	\$ 9,007,871	\$ 16,562,263
Shares of beneficial interest	600,864	469,591	861,699	1,457,257
Net asset value, offering and redemption price per share	\$ 8.96	\$ 8.63	\$ 10.45	\$ 11.37

# Statements of Assets and Liabilities (continued)

July 31, 2023 (Unaudited)

	Natixis Sustainable Future 2035 Fund	Natixis Sustainable Future 2040 Fund	Natixis Sustainable Future 2045 Fund	Natixis Sustainable Future 2050 Fund
<b>ASSETS</b>				
Unaffiliated investments at cost	\$ 13,364,412	\$ 14,361,855	\$ 14,187,093	\$ 14,078,276
Affiliated investments at cost	4,102,401	3,400,681	3,004,144	1,997,520
Net unrealized appreciation on unaffiliated investments	405,974	774,729	712,274	733,650
Net unrealized depreciation on affiliated investments	(390,277)	(251,583)	(255,458)	(149,798)
Investments at value	17,482,510	18,285,682	17,648,053	16,659,648
Cash	—	4,606	6,523	4,946
Receivable for Fund shares sold	12,067	187,385	14,744	12,119
Receivable from investment adviser (Note 5)	10,528	10,084	11,580	11,756
Receivable for securities sold	—	4,119	—	7,383
Dividends and interest receivable	20,342	16,304	11,587	11,946
Dividends receivable from affiliates	2,753	1,683	984	—
Prepaid expenses (Note 6)	240	238	239	239
<b>TOTAL ASSETS</b>	<b>17,528,440</b>	<b>18,510,101</b>	<b>17,693,710</b>	<b>16,708,037</b>
<b>LIABILITIES</b>				
Payable for securities purchased	9,844	14,331	18,523	32,024
Payable for Fund shares redeemed	107	1,586	4,155	51,168
Deferred Trustees' fees (Note 5)	24,331	24,282	24,249	24,225
Administrative fees payable (Note 5)	688	699	673	637
Audit and tax services fees payable	18,984	18,984	18,984	18,984
Other accounts payable and accrued expenses	32,876	20,433	20,279	20,838
<b>TOTAL LIABILITIES</b>	<b>86,830</b>	<b>80,315</b>	<b>86,863</b>	<b>147,876</b>
<b>NET ASSETS</b>	<b>\$ 17,441,610</b>	<b>\$ 18,429,786</b>	<b>\$ 17,606,847</b>	<b>\$ 16,560,161</b>
<b>NET ASSETS CONSIST OF:</b>				
Paid-in capital	\$ 17,245,251	\$ 17,856,908	\$ 17,041,535	\$ 15,896,417
Accumulated earnings	196,359	572,878	565,312	663,744
<b>NET ASSETS</b>	<b>\$ 17,441,610</b>	<b>\$ 18,429,786</b>	<b>\$ 17,606,847</b>	<b>\$ 16,560,161</b>
<b>COMPUTATION OF NET ASSET VALUE AND OFFERING PRICE:</b>				
<b>Class N shares:</b>				
Net assets	\$ 17,441,610	\$ 18,429,786	\$ 17,606,847	\$ 16,560,161
Shares of beneficial interest	1,530,724	1,610,162	1,465,860	1,402,632
Net asset value, offering and redemption price per share	\$ 11.39	\$ 11.45	\$ 12.01	\$ 11.81

# Statements of Assets and Liabilities (continued)

July 31, 2023 (Unaudited)

	Natixis Sustainable Future 2055 Fund	Natixis Sustainable Future 2060 Fund	Natixis Sustainable Future 2065 Fund
<b>ASSETS</b>			
Unaffiliated investments at cost	\$ 12,004,245	\$ 8,880,607	\$ 2,718,163
Affiliated investments at cost	1,580,913	1,163,430	348,084
Net unrealized appreciation on unaffiliated investments	638,500	621,888	16,492
Net unrealized depreciation on affiliated investments	(107,886)	(61,130)	(50,405)
Investments at value	14,115,772	10,604,795	3,032,334
Receivable for Fund shares sold	169,083	33,437	36
Receivable from investment adviser (Note 5)	12,300	14,863	10,735
Receivable for securities sold	—	5,998	1,513
Dividends and interest receivable	8,958	6,556	1,814
Prepaid expenses (Note 6)	238	236	557
<b>TOTAL ASSETS</b>	<b>14,306,351</b>	<b>10,665,885</b>	<b>3,046,989</b>
<b>LIABILITIES</b>			
Payable for securities purchased	26,331	18,696	5,596
Payable for Fund shares redeemed	1,112	34,782	—
Deferred Trustees' fees (Note 5)	24,174	24,119	5,173
Administrative fees payable (Note 5)	539	402	116
Audit and tax services fees payable	18,984	18,984	18,984
Other accounts payable and accrued expenses	32,473	34,391	13,610
<b>TOTAL LIABILITIES</b>	<b>103,613</b>	<b>131,374</b>	<b>43,479</b>
<b>NET ASSETS</b>	<b>\$ 14,202,738</b>	<b>\$ 10,534,511</b>	<b>\$ 3,003,510</b>
<b>NET ASSETS CONSIST OF:</b>			
Paid-in capital	\$ 13,561,880	\$ 9,926,519	\$ 3,104,424
Accumulated earnings (loss)	640,858	607,992	(100,914)
<b>NET ASSETS</b>	<b>\$ 14,202,738</b>	<b>\$ 10,534,511</b>	<b>\$ 3,003,510</b>
<b>COMPUTATION OF NET ASSET VALUE AND OFFERING PRICE:</b>			
<b>Class N shares:</b>			
Net assets	\$ 14,202,738	\$ 10,534,511	\$ 3,003,510
Shares of beneficial interest	1,213,595	921,452	312,117
Net asset value, offering and redemption price per share	\$ 11.70	\$ 11.43	\$ 9.62

# Statements of Operations

For the Six Months Ended July 31, 2023 (Unaudited)

	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	\$ 13,283	\$ 12,505	\$ 31,209	\$ 64,104
Dividends from affiliated investments	31,616	18,383	29,394	37,245
Interest	19,585	13,747	30,376	47,479
Less net foreign taxes withheld	(64)	(61)	(143)	(300)
	<u>64,420</u>	<u>44,574</u>	<u>90,836</u>	<u>148,528</u>
Expenses				
Management fees (Note 5)	3,041	2,640	6,384	12,509
Administrative fees (Note 5)	1,205	903	2,004	3,569
Trustees' fees and expenses (Note 5)	12,489	12,458	12,567	12,712
Transfer agent fees and expenses	1,305	1,439	1,556	1,770
Audit and tax services fees	17,319	17,319	17,319	17,319
Custodian fees and expenses	17,560	17,630	19,044	21,104
Interest expense (Note 9)	28	69	—	474
Legal fees	124	94	194	364
Registration fees	7,215	7,139	7,139	7,139
Regulatory filing fees	6,500	6,500	6,500	6,500
Shareholder reporting expenses	4,271	4,328	5,044	5,976
Miscellaneous expenses	<u>7,836</u>	<u>7,724</u>	<u>7,757</u>	<u>7,849</u>
Total expenses	78,893	78,243	85,508	97,285
Less waiver and/or expense reimbursement (Note 5)	<u>(72,620)</u>	<u>(73,303)</u>	<u>(74,694)</u>	<u>(76,779)</u>
Net expenses	<u>6,273</u>	<u>4,940</u>	<u>10,814</u>	<u>20,506</u>
Net investment income	<u>58,147</u>	<u>39,634</u>	<u>80,022</u>	<u>128,022</u>
<b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS</b>				
Net realized gain (loss) on:				
Unaffiliated investments	40,208	(2,577)	69,457	121,741
Affiliated investments	(7,938)	(24,111)	(4,887)	(1,966)
Net change in unrealized appreciation (depreciation) on:				
Unaffiliated investments	85,763	121,811	247,101	538,535
Affiliated investments	<u>(12,171)</u>	<u>15,463</u>	<u>895</u>	<u>11,392</u>
Net realized and unrealized gain on investments	<u>105,862</u>	<u>110,586</u>	<u>312,566</u>	<u>669,702</u>
<b>NET INCREASE IN NET ASSETS RESULTING FROM OPERATIONS</b>	<u>\$164,009</u>	<u>\$150,220</u>	<u>\$392,588</u>	<u>\$797,724</u>

# Statements of Operations (continued)

For the Six Months Ended July 31, 2023 (Unaudited)

	Natixis Sustainable Future 2035 Fund	Natixis Sustainable Future 2040 Fund	Natixis Sustainable Future 2045 Fund	Natixis Sustainable Future 2050 Fund
<b>INVESTMENT INCOME</b>				
Dividends from unaffiliated investments	\$ 81,074	\$ 87,332	\$ 88,792	\$ 87,103
Dividends from affiliated investments	33,828	23,924	16,087	5,687
Interest	41,847	30,775	17,846	20,091
Less net foreign taxes withheld	(373)	(408)	(399)	(386)
	<u>156,376</u>	<u>141,623</u>	<u>122,326</u>	<u>112,495</u>
Expenses				
Management fees (Note 5)	14,829	15,567	15,142	14,885
Administrative fees (Note 5)	3,902	3,783	3,595	3,368
Trustees' fees and expenses (Note 5)	12,747	12,731	12,707	12,688
Transfer agent fees and expenses	1,795	1,937	1,937	2,028
Audit and tax services fees	17,319	17,319	17,319	17,319
Custodian fees and expenses	26,004	23,440	24,707	25,665
Interest expense (Note 9)	65	51	—	—
Legal fees	382	364	339	314
Registration fees	7,139	7,139	7,139	7,139
Regulatory filing fees	6,500	6,500	6,500	6,500
Shareholder reporting expenses	6,078	6,217	6,268	6,360
Miscellaneous expenses	7,848	7,839	8,168	7,815
Total expenses	<u>104,608</u>	<u>102,887</u>	<u>103,821</u>	<u>104,081</u>
Less waiver and/or expense reimbursement (Note 5)	(80,957)	(79,153)	(82,864)	(82,994)
Net expenses	<u>23,651</u>	<u>23,734</u>	<u>20,957</u>	<u>21,087</u>
Net investment income	<u>132,725</u>	<u>117,889</u>	<u>101,369</u>	<u>91,408</u>
<b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS</b>				
Net realized gain (loss) on:				
Unaffiliated investments	285,240	157,706	157,686	166,993
Affiliated investments	(10,290)	(3,249)	(6,251)	(1,828)
Net change in unrealized appreciation (depreciation) on:				
Unaffiliated investments	591,732	870,889	897,545	870,114
Affiliated investments	<u>31,730</u>	<u>35,316</u>	<u>49,125</u>	<u>52,699</u>
Net realized and unrealized gain on investments	<u>898,412</u>	<u>1,060,662</u>	<u>1,098,105</u>	<u>1,087,978</u>
<b>NET INCREASE IN NET ASSETS RESULTING FROM OPERATIONS</b>	<u>\$1,031,137</u>	<u>\$1,178,551</u>	<u>\$1,199,474</u>	<u>\$1,179,386</u>



# Statements of Operations (continued)

For the Six Months Ended July 31, 2023 (Unaudited)

	Natixis Sustainable Future 2055 Fund	Natixis Sustainable Future 2060 Fund	Natixis Sustainable Future 2065 Fund
<b>INVESTMENT INCOME</b>			
Dividends from unaffiliated investments	\$ 74,829	\$ 55,111	\$ 16,985
Dividends from affiliated investments	1,883	1,242	392
Interest	13,472	10,107	2,532
Less net foreign taxes withheld	(326)	(235)	(81)
	<u>89,858</u>	<u>66,225</u>	<u>19,828</u>
Expenses			
Management fees (Note 5)	12,429	9,138	2,880
Administrative fees (Note 5)	2,804	2,062	638
Trustees' fees and expenses (Note 5)	12,628	12,557	10,319
Transfer agent fees and expenses	1,909	2,122	1,015
Audit and tax services fees	17,319	17,319	17,319
Custodian fees and expenses	25,135	28,413	14,290
Legal fees	262	186	60
Registration fees	7,139	7,139	6,647
Regulatory filing fees	6,500	6,500	6,500
Shareholder reporting expenses	5,855	5,640	3,190
Miscellaneous expenses	8,131	8,096	7,680
Total expenses	<u>100,111</u>	<u>99,172</u>	<u>70,538</u>
Less waiver and/or expense reimbursement (Note 5)	<u>(83,768)</u>	<u>(87,153)</u>	<u>(66,683)</u>
Net expenses	<u>16,343</u>	<u>12,019</u>	<u>3,855</u>
Net investment income	<u>73,515</u>	<u>54,206</u>	<u>15,973</u>
<b>NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS</b>			
Net realized gain (loss) on:			
Unaffiliated investments	155,131	106,812	9,965
Affiliated investments	(2,821)	510	(1,897)
Net change in unrealized appreciation (depreciation) on:			
Unaffiliated investments	736,836	567,166	182,137
Affiliated investments	51,415	36,603	11,973
Net realized and unrealized gain on investments	<u>940,561</u>	<u>711,091</u>	<u>202,178</u>
<b>NET INCREASE IN NET ASSETS RESULTING FROM OPERATIONS</b>	<u>\$1,014,076</u>	<u>\$765,297</u>	<u>\$218,151</u>

## Statements of Changes in Net Assets □

	Natixis Sustainable Future 2015 Fund		Natixis Sustainable Future 2020 Fund		Natixis □ Sustainable □ Future 2025 □ Fund □	
	Six Months Ended July 31, 2023 (Unaudited)	Year Ended January 31, 2023	Six Months Ended July 31, 2023 (Unaudited)	Year Ended January 31, 2023	Six Months Ended July 31, 2023 (Unaudited)	Year Ended January 31, 2023
<b>FROM OPERATIONS:</b>						
Net investment income	\$ 58,147	\$ 103,852	\$ 39,634	\$ 79,902	\$ 80,022	\$ 126,376
Net realized gain (loss) on investments	32,270	66,701	(26,688)	(51,717)	64,570	(166,682)
Net change in unrealized appreciation (depreciation) on investments	73,592	(435,216)	137,274	(292,796)	247,996	(523,537)
Net increase (decrease) in net assets resulting from operations	164,009	(264,663)	150,220	(264,611)	392,588	(563,843)
<b>FROM DISTRIBUTIONS TO SHAREHOLDERS:</b>						
Class N	(18,980)	(230,294)	—	(231,839)	(20,710)	(310,484)
<b>NET INCREASE (DECREASE) IN NET ASSETS FROM CAPITAL SHARES TRANSACTIONS (NOTE 10)</b>	(128,113)	1,107,046	(298,638)	348,092	60,655	(1,264,851)
Net increase (decrease) in net assets	16,916	612,089	(148,418)	(148,358)	432,533	(2,139,178)
<b>NET ASSETS</b>						
Beginning of the period	5,365,722	4,753,633	4,202,188	4,350,546	8,575,338	10,714,516
End of the period	<u>\$5,382,638</u>	<u>\$5,365,722</u>	<u>\$4,053,770</u>	<u>\$4,202,188</u>	<u>\$9,007,871</u>	<u>\$ 8,575,338</u>

## Statements of Changes in Net Assets (continued) □

	Natixis Sustainable Future 2030 Fund		Natixis Sustainable Future 2035 Fund		Natixis Sustainable □ Future 2040 □ Fund □	
	Six Months Ended July 31, 2023 (Unaudited)	Year Ended January 31, 2023	Six Months Ended July 31, 2023 (Unaudited)	Year Ended January 31, 2023	Six Months Ended July 31, 2023 (Unaudited)	Year Ended January 31, 2023
<b>FROM OPERATIONS:</b>						
Net investment income	\$ 128,022	\$ 234,158	\$ 132,725	\$ 218,855	\$ 117,889	\$ 180,534
Net realized gain on investments	119,775	36,155	274,950	150,558	154,457	67,655
Net change in unrealized appreciation (depreciation) on investments	549,927	(1,226,320)	623,462	(968,921)	906,205	(639,773)
Net increase (decrease) in net assets resulting from operations	797,724	(956,007)	1,031,137	(599,508)	1,178,551	(391,584)
<b>FROM DISTRIBUTIONS TO SHAREHOLDERS:</b>						
Class N	(62,615)	(822,453)	(152,676)	(724,780)	(72,812)	(583,854)
<b>NET INCREASE (DECREASE) IN NET ASSETS FROM CAPITAL SHARES TRANSACTIONS (NOTE 10)</b>	658,180	1,643,571	(279,680)	4,977,762	1,736,889	4,942,379
Net increase (decrease) in net assets	1,393,289	(134,889)	598,781	3,653,474	2,842,628	3,966,941
<b>NET ASSETS</b>						
Beginning of the period	15,168,974	15,303,863	16,842,829	13,189,355	15,587,158	11,620,217
End of the period	<u>\$16,562,263</u>	<u>\$15,168,974</u>	<u>\$17,441,610</u>	<u>\$16,842,829</u>	<u>\$18,429,786</u>	<u>\$15,587,158</u>

## Statements of Changes in Net Assets (continued) □

	Natixis Sustainable Future 2045 Fund		Natixis Sustainable Future 2050 Fund		Natixis □ Sustainable □ Future 2055 □ Fund □	
	Six Months Ended July 31, 2023 (Unaudited)	Year Ended January 31, 2023	Six Months Ended July 31, 2023 (Unaudited)	Year Ended January 31, 2023	Six Months Ended July 31, 2023 (Unaudited)	Year Ended January 31, 2023
<b>FROM OPERATIONS:</b>						
Net investment income	\$ 101,369	\$ 169,213	\$ 91,408	\$ 142,781	\$ 73,515	\$ 114,861
Net realized gain on investments	151,435	122,024	165,165	71,446	152,310	55,494
Net change in unrealized appreciation (depreciation) on investments	946,670	(731,471)	922,813	(627,266)	788,251	(439,039)
Net increase (decrease) in net assets resulting from operations	1,199,474	(440,234)	1,179,386	(413,039)	1,014,076	(268,684)
<b>FROM DISTRIBUTIONS TO SHAREHOLDERS:</b>						
Class N	(77,145)	(570,515)	(75,437)	(500,254)	(70,076)	(342,817)
<b>NET INCREASE IN NET ASSETS FROM CAPITAL SHARES TRANSACTIONS (NOTE 10)</b>	1,789,774	4,109,650	2,230,415	3,819,234	2,162,087	3,567,685
Net increase in net assets	2,912,103	3,098,901	3,334,364	2,905,941	3,106,087	2,956,184
<b>NET ASSETS</b>						
Beginning of the period	14,694,744	11,595,843	13,225,797	10,319,856	11,096,651	8,140,467
End of the period	<u>\$17,606,847</u>	<u>\$14,694,744</u>	<u>\$16,560,161</u>	<u>\$13,225,797</u>	<u>\$14,202,738</u>	<u>\$11,096,651</u>

## Statements of Changes in Net Assets (continued) ☐

	Natixis Sustainable Future 2060 Fund		Natixis <input type="checkbox"/> Sustainable <input type="checkbox"/> Future 2065 <input type="checkbox"/> Fund	
	Six Months Ended July 31, 2023 (Unaudited)	Year Ended January 31, 2023	Six Months Ended July 31, 2023 (Unaudited)	Year Ended January 31, 2023
<b>FROM OPERATIONS:</b>				
Net investment income	\$ 54,206	\$ 78,550	\$ 15,973	\$ 32,393
Net realized gain (loss) on investments	107,322	53,757	8,068	(86,235)
Net change in unrealized appreciation (depreciation) on investments	603,769	(329,773)	194,110	(110,140)
Net increase (decrease) in net assets resulting from operations	765,297	(197,466)	218,151	(163,982)
<b>FROM DISTRIBUTIONS TO SHAREHOLDERS:</b>				
Class N	(57,939)	(272,397)	(464)	(37,166)
<b>NET INCREASE IN NET ASSETS FROM CAPITAL SHARES TRANSACTIONS (NOTE 10)</b>	2,035,590	2,714,363	40,675	63,861
Net increase (decrease) in net assets	2,742,948	2,244,500	258,362	(137,287)
<b>NET ASSETS</b>				
Beginning of the period	7,791,563	5,547,063	2,745,148	2,882,435
End of the period	<u>\$10,534,511</u>	<u>\$7,791,563</u>	<u>\$3,003,510</u>	<u>\$2,745,148</u>

# Financial Highlights

For a share outstanding throughout each period.

## Sustainable Future 2015 Fund—Class N

	Six Months Ended July 31, 2023 (Unaudited)	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	\$ 8.71	\$ 9.83	\$10.37	\$10.70	\$10.11	\$11.13
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>						
Net investment income(a)	0.10	0.20	0.16	0.12	0.17	0.23
Net realized and unrealized gain (loss)	0.18	(0.90)	0.40	1.25	1.02	(0.41)
Total from Investment Operations	0.28	(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	(0.03)	(0.21)	(0.91)	(1.45)	(0.42)	(0.61)
Total Distributions	(0.03)	(0.42)	(1.10)	(1.70)	(0.60)	(0.84)
Net asset value, end of the period	\$ 8.96	\$ 8.71	\$ 9.83	\$10.37	\$10.70	\$10.11
Total return(b)	3.24%(c)(d)	(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)	\$5,383	\$5,366	\$4,754	\$4,204	\$6,191	\$4,600
Net expenses(e)	0.24%(f)(g)	0.25%(h)(i)	0.28%(j)	0.31%(k)	0.31%(l)(m)	0.35%(n)
Gross expenses	3.03%(f)(g)	3.41%(i)	3.08%(j)	3.08%(k)	3.70%(m)	4.04%(n)
Net investment income	2.23%(f)	2.31%	1.47%	1.09%	1.62%	2.10%
Portfolio turnover rate	9%	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) 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) Periods less than one year are not annualized.

(e) 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.

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

(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 0.50% and 3.29%, respectively.

(h) Effective June 1, 2022, the expense limit decreased from 0.55% to 0.50%.

(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 0.52% and 3.68%, respectively.

(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 0.55% and 3.35%, respectively.

(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 0.55% and 3.32%, respectively.

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

(m) 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.

(n) 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

	Six Months Ended July 31, 2023 (Unaudited)	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	\$ 8.30	\$ 9.41	\$ 9.37	\$10.66	\$ 9.97	\$11.34
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>						
Net investment income(a)	0.08	0.17	0.13	0.11	0.17	0.22
Net realized and unrealized gain (loss)	0.25	(0.80)	0.49	1.38	1.06	(0.46)
Total from Investment Operations	0.33	(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	\$ 8.63	\$ 8.30	\$ 9.41	\$ 9.37	\$10.66	\$ 9.97
Total return(b)	3.98%(c)(d)	(6.64)%	6.35%	14.26%	12.31%	(1.66)%
<b>RATIOS TO AVERAGE NET ASSETS:</b>						
Net assets, end of the period (000's)	\$4,054	\$4,202	\$4,351	\$2,912	\$6,006	\$4,540 □
Net expenses(e)	0.25%(f)(g)(h)	0.26%(i)(j)	0.29%(k)	0.32%(l)	0.32%(m)(n)	0.38%(o) □
Gross expenses	4.02%(f)(g)(h)	4.22%(i)	3.66%(k)	3.88%(l)	3.69%(n)	4.10%(o) □
Net investment income	2.03%(f)	2.04%	1.30%	1.08%	1.60%	1.98% □
Portfolio turnover rate	12%	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) Periods less than one year are not annualized.

(e) 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.

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

(g) Includes interest expense. Without this expense the ratio of net expenses would have been 0.25% and the ratio of gross expenses would have been 4.01%.

(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 0.50% and 4.27%, 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 0.52% and 4.48%, respectively.

(j) Effective June 1, 2022, the expense limit decreased from 0.55% to 0.50%.

(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 0.55% and 3.92%, respectively.

(l) 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.

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

(n) 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.

(o) 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

	Six Months Ended July 31, 2023 (Unaudited)	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	\$10.04	\$11.21	\$ 11.42	\$10.89	\$10.22	\$11.54
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>						
Net investment income(a)	0.09	0.17	0.14	0.12	0.17	0.21
Net realized and unrealized gain (loss)	0.34	(0.95)	0.68	1.41	1.12	(0.54)
Total from Investment Operations	0.43	(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	(0.02)	(0.20)	(0.87)	(0.84)	(0.45)	(0.79)
Total Distributions	(0.02)	(0.39)	(1.03)	(1.00)	(0.62)	(0.99)
Net asset value, end of the period	\$10.45	\$10.04	\$ 11.21	\$11.42	\$10.89	\$10.22
Total return(b)	4.33%(c)(d)	(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)	\$9,008	\$8,575	\$10,715	\$7,192	\$6,015	\$3,757
Net expenses(e)	0.25%(f)(g)	0.28%(h)(i)	0.30%(j)	0.33%(k)	0.34%(l)(m)	0.42%(n)
Gross expenses	1.98%(f)(g)	2.40%(i)	1.76%(j)	3.00%(k)	4.18%(m)	4.88%(n)
Net investment income	1.85%(f)	1.68%	1.15%	1.08%	1.59%	1.88%
Portfolio turnover rate	13%	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) 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) Periods less than one year are not annualized.

(e) 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.

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

(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 0.51% and 2.24%, respectively.

(h) Effective June 1, 2022, the expense limit decreased from 0.56% to 0.51%.

(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 0.53% and 2.65%, respectively.

(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 0.56% and 2.02%, respectively.

(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 0.56% and 3.23%, respectively.

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

(m) 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.

(n) 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

	Six Months Ended July 31, 2023 (Unaudited)	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	\$ 10.87	\$ 12.27	\$ 11.97	\$11.15	\$10.39	\$11.79
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>						
Net investment income(a)	0.09	0.18	0.15	0.12	0.17	0.19
Net realized and unrealized gain (loss)	0.45	(0.97)	0.86	1.60	1.19	(0.60)
Total from Investment Operations	0.54	(0.79)	1.01	1.72	1.36	(0.41)
<b>LESS DISTRIBUTIONS FROM:</b>						
Net investment income	(0.00)(b)	(0.19)	(0.15)	(0.18)	(0.14)	(0.18)
Net realized capital gains	(0.04)	(0.42)	(0.56)	(0.72)	(0.46)	(0.81)
Total Distributions	(0.04)	(0.61)	(0.71)	(0.90)	(0.60)	(0.99)
Net asset value, end of the period	\$ 11.37	\$ 10.87	\$ 12.27	\$11.97	\$11.15	\$10.39
Total return(c)	5.03%(d)	(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)	\$16,562	\$15,169	\$15,304	\$7,665	\$6,250	\$3,194
Net expenses(e)	0.27%(f)(g)(h)	0.28%(i)(j)	0.31%(k)	0.34%(l)	0.37%(m)(n)	0.48%(o)
Gross expenses	1.26%(f)(g)(h)	1.40%(j)	1.43%(k)	2.88%(l)	4.37%(n)	5.34%(o)
Net investment income	1.66%(f)	1.63%	1.14%	1.06%	1.55%	1.68%
Portfolio turnover rate	9%	61%	24%	69%	80%	65%

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

(b) Amount rounds to less than \$0.01 per share.

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

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

(e) 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.

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

(g) Includes interest expense. Without this expense the ratio of net expenses would have been 0.26% and the ratio of gross expenses would have been 1.26%.

(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 0.53% and 1.52%, respectively.

(i) Effective June 1, 2022, the expense limit decreased from 0.57% to 0.52%.

(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 0.54% and 1.66%, respectively.

(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 0.57% and 1.69%, respectively.

(l) 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.

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

(n) 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.

(o) 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

	Six Months Ended July 31, 2023 (Unaudited)	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	\$ 10.85	\$ 12.21	\$ 12.02	\$11.24	\$10.46	\$12.01
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>						
Net investment income(a)	0.08	0.17	0.14	0.11	0.16	0.17
Net realized and unrealized gain (loss)	0.55	(0.96)	1.07	1.70	1.33	(0.67)
Total from Investment Operations	0.63	(0.79)	1.21	1.81	1.49	(0.50)
<b>LESS DISTRIBUTIONS FROM:</b>						
Net investment income	(0.00)(b)	(0.17)	(0.14)	(0.17)	(0.17)	(0.17)
Net realized capital gains	(0.09)	(0.40)	(0.88)	(0.86)	(0.54)	(0.88)
Total Distributions	(0.09)	(0.57)	(1.02)	(1.03)	(0.71)	(1.05)
Net asset value, end of the period	\$ 11.39	\$ 10.85	\$ 12.21	\$12.02	\$11.24	\$10.46
Total return(c)	5.94%(d)	(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)	\$17,442	\$16,843	\$13,189	\$7,322	\$5,566	\$4,099
Net expenses(e)	0.28%(f)(g)	0.29%(h)(i)	0.33%(j)	0.36%(k)	0.39%(l)(m)	0.52%(n)
Gross expenses	1.24%(f)(g)	1.37%(i)	1.62%(j)	3.05%(k)	3.95%(m)	5.12%(n)
Net investment income	1.58%(f)	1.57%	1.08%	0.97%	1.47%	1.52%
Portfolio turnover rate	15%	39%	34%	89%	63%	74%

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

(b) Amount rounds to less than \$0.01 per share.

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

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

(e) 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.

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

(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 0.53% and 1.49%, respectively.

(h) Effective June 1, 2022, the expense limit decreased from 0.58% to 0.53%.

(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 0.55% and 1.63%, respectively.

(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 0.58% and 1.87%, respectively.

(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 0.58% and 3.27%, respectively.

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

(m) 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.

(n) 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					
	Six Months Ended July 31, 2023 (Unaudited)	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	\$ 10.76	\$ 12.03	\$ 11.69	\$11.18	\$10.43	\$12.20
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>						
Net investment income(a)	0.08	0.16	0.13	0.10	0.16	0.16
Net realized and unrealized gain (loss)	0.66	(0.94)	1.12	1.85	1.29	(0.75)
Total from Investment Operations	0.74	(0.78)	1.25	1.95	1.45	(0.59)
<b>LESS DISTRIBUTIONS FROM:</b>						
Net investment income	(0.00)(b)	(0.14)	(0.12)	(0.19)	(0.15)	(0.16)
Net realized capital gains	(0.05)	(0.35)	(0.79)	(1.25)	(0.55)	(1.02)
Total Distributions	(0.05)	(0.49)	(0.91)	(1.44)	(0.70)	(1.18)
Net asset value, end of the period	\$ 11.45	\$ 10.76	\$ 12.03	\$11.69	\$11.18	\$10.43
Total return(c)	6.90%(d)(e)	(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)	\$18,430	\$15,587	\$11,620	\$5,431	\$5,662	\$3,330
Net expenses(f)	0.29%(g)(h)	0.30%(i)(j)	0.33%(k)	0.36%(l)	0.39%(m)(n)	0.56%(o)
Gross expenses	1.26%(g)(h)	1.62%(j)	1.99%(k)	3.38%(l)	4.45%(n)	5.40%(o)
Net investment income	1.44%(g)	1.49%	1.01%	0.94%	1.50%	1.42%
Portfolio turnover rate	9%	41%	34%	64%	63%	90%

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

(b) Amount rounds to less than \$0.01 per share.

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

(d) 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.

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

(f) 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.

(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 0.54% and 1.51%, respectively.

(i) Effective June 1, 2022, the expense limit decreased from 0.59% to 0.54%.

(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 0.56% and 1.88%, respectively.

(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 0.59% and 2.25%, respectively.

(l) 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.

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

(n) 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.

(o) 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

	Six Months Ended July 31, 2023 (Unaudited)	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	\$ 11.25	\$ 12.53	\$ 12.12	\$11.17	\$10.38	\$12.31
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>						
Net investment income(a)	0.07	0.15	0.13	0.10	0.16	0.15
Net realized and unrealized gain (loss)	0.74	(0.91)	1.29	1.89	1.37	(0.81)
Total from Investment Operations	0.81	(0.76)	1.42	1.99	1.53	(0.66)
<b>LESS DISTRIBUTIONS FROM:</b>						
Net investment income	(0.00)(b)	(0.14)	(0.13)	(0.18)	(0.15)	(0.16)
Net realized capital gains	(0.05)	(0.38)	(0.88)	(0.86)	(0.59)	(1.11)
Total Distributions	(0.05)	(0.52)	(1.01)	(1.04)	(0.74)	(1.27)
Net asset value, end of the period	\$ 12.01	\$ 11.25	\$ 12.53	\$12.12	\$11.17	\$10.38
Total return(c)	7.30%(d)	(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)	\$17,607	\$14,695	\$11,596	\$6,283	\$4,951	\$2,517
Net expenses(e)	0.27%(f)(g)	0.28%(h)(i)	0.33%(j)	0.37%(k)	0.40%(l)(m)	0.58%(n)
Gross expenses	1.34%(f)(g)	1.60%(i)	1.93%(j)	3.63%(k)	5.12%(m)	6.46%(n)
Net investment income	1.31%(f)	1.41%	0.97%	0.93%	1.45%	1.32%
Portfolio turnover rate	10%	39%	42%	72%	58%	77%

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

(b) Amount rounds to less than \$0.01 per share.

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

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

(e) 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.

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

(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 0.54% and 1.61%, respectively.

(h) Effective June 1, 2022, the expense limit decreased from 0.59% to 0.54%.

(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 0.56% and 1.88%, respectively.

(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 0.59% and 2.19%, respectively.

(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 0.59% and 3.85%, respectively.

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

(m) 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.

(n) 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

	Six Months Ended July 31, 2023 (Unaudited)	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	\$ 11.03	\$ 12.31	\$ 11.75	\$11.15	\$10.41	\$12.38
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>						
Net investment income(a)	0.07	0.14	0.12	0.10	0.16	0.15
Net realized and unrealized gain (loss)	0.76	(0.92)	1.25	1.92	1.35	(0.84)
Total from Investment Operations	0.83	(0.78)	1.37	2.02	1.51	(0.69)
<b>LESS DISTRIBUTIONS FROM:</b>						
Net investment income	(0.00)(b)	(0.13)	(0.12)	(0.18)	(0.15)	(0.16)
Net realized capital gains	(0.05)	(0.37)	(0.69)	(1.24)	(0.62)	(1.12)
Total Distributions	(0.05)	(0.50)	(0.81)	(1.42)	(0.77)	(1.28)
Net asset value, end of the period	\$ 11.81	\$ 11.03	\$ 12.31	\$11.75	\$11.15	\$10.41
Total return(c)	7.64%(d)	(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)	\$16,560	\$13,226	\$10,320	\$5,017	\$4,557	\$2,492
Net expenses(e)	0.29%(f)(g)	0.30%(h)(i)	0.34%(j)	0.38%(k)	0.41%(l)(m)	0.59%(n)
Gross expenses	1.43%(f)(g)	1.78%(i)	2.12%(j)	4.00%(k)	5.24%(m)	6.42%(n)
Net investment income	1.26%(f)	1.33%	0.91%	0.90%	1.43%	1.29%
Portfolio turnover rate	9%	40%	38%	80%	75%	83%

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

(b) Amount rounds to less than \$0.01 per share.

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

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

(e) 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.

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

(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 1.69%, respectively.

(h) Effective June 1, 2022, the expense limit decreased from 0.60% to 0.55%.

(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 0.57% and 2.05%, respectively.

(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 0.60% and 2.38%, respectively.

(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 0.60% and 4.22%, respectively.

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

(m) 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.

(n) 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

	Six Months Ended July 31, 2023 (Unaudited)	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	\$ 10.93	\$ 12.08	\$11.53	\$11.11	\$10.43	\$12.38
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>						
Net investment income(a)	0.07	0.14	0.12	0.10	0.16	0.15
Net realized and unrealized gain (loss)	0.76	(0.88)	1.22	1.86	1.40	(0.83)
Total from Investment Operations	0.83	(0.74)	1.34	1.96	1.56	(0.68)
<b>LESS DISTRIBUTIONS FROM:</b>						
Net investment income	(0.00)(b)	(0.12)	(0.12)	(0.20)	(0.16)	(0.16)
Net realized capital gains	(0.06)	(0.29)	(0.67)	(1.34)	(0.72)	(1.11)
Total Distributions	(0.06)	(0.41)	(0.79)	(1.54)	(0.88)	(1.27)
Net asset value, end of the period	\$ 11.70	\$ 10.93	\$12.08	\$11.53	\$11.11	\$10.43
Total return(c)	7.68%(d)	(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)	\$14,203	\$11,097	\$8,140	\$3,836	\$4,178	\$2,614
Net expenses(e)	0.27%(f)(g)	0.29%(h)(i)	0.33%(j)	0.39%(k)	0.42%(l)(m)	0.59%(n)
Gross expenses	1.65%(f)(g)	2.09%(i)	2.68%(j)	4.49%(k)	5.63%(m)	6.44%(n)
Net investment income	1.21%(f)	1.30%	0.90%	0.88%	1.42%	1.27%
Portfolio turnover rate	10%	37%	38%	71%	64%	85%

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

(b) Amount rounds to less than \$0.01 per share.

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

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

(e) 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.

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

(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 1.93%, respectively.

(h) Effective June 1, 2022, the expense limit decreased from 0.60% to 0.55%.

(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 0.57% and 2.37%, respectively.

(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 0.60% and 2.95%, respectively.

(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 0.60% and 4.70%, respectively.

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

(m) 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.

(n) 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

	Six Months Ended July 31, 2023 (Unaudited)	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	\$ 10.68	\$11.85	\$11.64	\$11.03	\$10.40	\$12.38
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>						
Net investment income(a)	0.06	0.13	0.11	0.10	0.16	0.15
Net realized and unrealized gain (loss)	0.76	(0.83)	1.31	1.95	1.38	(0.82)
Total from Investment Operations	0.82	(0.70)	1.42	2.05	1.54	(0.67)
<b>LESS DISTRIBUTIONS FROM:</b>						
Net investment income	(0.00)(b)	(0.12)	(0.14)	(0.19)	(0.17)	(0.16)
Net realized capital gains	(0.07)	(0.35)	(1.07)	(1.25)	(0.74)	(1.15)
Total Distributions	(0.07)	(0.47)	(1.21)	(1.44)	(0.91)	(1.31)
Net asset value, end of the period	\$ 11.43	\$10.68	\$11.85	\$11.64	\$11.03	\$10.40
Total return(c)	7.74%(d)	(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)	\$10,535	\$7,792	\$5,547	\$3,657	\$3,198	\$2,488
Net expenses(e)	0.27%(f)(g)	0.29%(h)(i)	0.34%(j)	0.38%(k)	0.42%(l)(m)	0.59%(n)
Gross expenses	2.23%(f)(g)	2.94%(i)	3.27%(j)	5.25%(k)	6.03%(m)	6.45%(n)
Net investment income	1.22%(f)	1.30%	0.87%	0.95%	1.45%	1.29%
Portfolio turnover rate	9%	42%	43%	79%	64%	80%

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

(b) Amount rounds to less than \$0.01 per share.

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

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

(e) 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.

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

(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 2.51%, respectively.

(h) Effective June 1, 2022, the expense limit decreased from 0.60% to 0.55%.

(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 0.57% and 3.22%, respectively.

(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 0.60% and 3.53%, respectively.

(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 0.60% and 5.47%, respectively.

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

(m) 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.

(n) 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.

	Sustainable Future 2065 Fund—Class N		
	Six Months Ended July 31, 2023 (Unaudited)	Year Ended January 31, 2023	Period Ended January 31, 2022*
Net asset value, beginning of the period	\$ 8.93	\$ 9.61	\$10.00
<b>INCOME (LOSS) FROM INVESTMENT OPERATIONS:</b>			
Net investment income(a)	0.05	0.11	0.01
Net realized and unrealized gain (loss)	0.64	(0.67)	(0.38)
Total from Investment Operations	0.69	(0.56)	(0.37)
<b>LESS DISTRIBUTIONS FROM:</b>			
Net investment income	(0.00)(b)	(0.12)	(0.01)
Net realized capital gains	—	—	(0.01)
Total Distributions	(0.00)	(0.12)	(0.02)
Net asset value, end of the period	\$ 9.62	\$ 8.93	\$ 9.61
Total return(c)	7.75%(d)	(5.69)%	(3.66)(d)
<b>RATIOS TO AVERAGE NET ASSETS:</b>			
Net assets, end of the period (000's)	\$3,004	\$2,745	\$2,882
Net expenses(e)	0.28%(f)(g)	0.30%(h)(i)	0.34%(f)(j)
Gross expenses	5.12%(f)(g)	5.58%(i)	8.08%(f)(j)
Net investment income	1.16%(f)	1.26%	1.06%(f)
Portfolio turnover rate	8%	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) Amount rounds to less than \$0.01 per share.

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

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

(e) 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.

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

(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 5.39%, respectively.

(h) Effective June 1, 2022, the expense limit decreased from 0.60% to 0.55%.

(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 0.57% and 5.85%, respectively.

(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 0.60% and 8.34%, respectively.

# Notes to Financial Statements

July 31, 2023 (Unaudited)

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

July 31, 2023 (Unaudited)

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 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 July 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 six 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



# Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

reflected as foreign taxes payable on the Statements of Assets and Liabilities, if applicable, and reduce unrealized gains on 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 year ended January 31, 2023 was as follows:

Fund	2023 Distributions		
	Ordinary Income	Long-Term Capital Gains	Total
Sustainable Future 2015 Fund	\$124,815	\$105,479	\$230,294
Sustainable Future 2020 Fund	98,827	133,012	231,839
Sustainable Future 2025 Fund	150,882	159,602	310,484
Sustainable Future 2030 Fund	268,759	553,694	822,453
Sustainable Future 2035 Fund	242,767	482,013	724,780
Sustainable Future 2040 Fund	199,682	384,172	583,854
Sustainable Future 2045 Fund	182,305	388,210	570,515
Sustainable Future 2050 Fund	158,765	341,489	500,254
Sustainable Future 2055 Fund	126,050	216,767	342,817
Sustainable Future 2060 Fund	84,100	188,297	272,397
Sustainable Future 2065 Fund	37,166	—	37,166

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, capital loss carryforwards and late-year ordinary and post-October capital loss deferrals were as follows:

	Sustainable Future 2015 Fund	Sustainable Future 2020 Fund	Sustainable Future 2025 Fund	Sustainable Future 2030 Fund	Sustainable Future 2035 Fund
Late-year ordinary and post-October capital loss deferrals*	\$ —	\$(7,568)	\$ —	\$ —	\$ —

\* 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)

July 31, 2023 (Unaudited)

	Sustainable Future 2040 Fund	Sustainable Future 2045 Fund	Sustainable Future 2050 Fund	Sustainable Future 2055 Fund	Sustainable Future 2060 Fund	Sustainable Future 2065 Fund
Capital loss carryforward:						
Short-term:						
No expiration date	\$ —	\$ —	\$ —	\$ —	\$ —	\$(55,273)

As of July 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	\$5,664,530	\$4,223,238	\$9,212,464	\$16,719,984	\$17,487,580
Gross tax appreciation	\$ 249,177	\$ 191,886	\$ 442,005	\$ 973,070	\$ 1,157,580
Gross tax depreciation	(487,025)	(315,412)	(609,638)	(1,085,060)	(1,162,650)
Net tax depreciation	\$ (237,848)	\$ (123,526)	\$ (167,633)	\$ (111,990)	\$ (5,070)

  

	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	\$17,772,562	\$17,197,506	\$16,082,078	\$13,589,657	\$10,047,280	\$3,067,308
Gross tax appreciation	\$ 1,437,953	\$ 1,411,255	\$ 1,385,422	\$ 1,150,536	\$ 927,569	\$ 215,229
Gross tax depreciation	(924,833)	(960,708)	(807,852)	(624,421)	(370,054)	(250,203)
Net tax appreciation (depreciation)	\$ 513,120	\$ 450,547	\$ 577,570	\$ 526,115	\$ 557,515	\$ (34,974)

Amounts in the table above exclude certain adjustments that will be made at the end of the Fund's fiscal year for tax purposes. Adjustments may include, but are not limited to, wash sales.

**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 July 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 March 2020, the Financial Accounting Standards Board ("FASB") issued ASU 2020-04, Reference Rate Reform (Topic 848) ("ASU 2020-04") in response to concerns about structural risks of interbank offered rates, and particularly the risk of cessation of the London Interbank Offered Rate ("LIBOR"), which was expected to occur no later than June 30, 2023. In January 2021, FASB issued Accounting Standard Update 2021-01 ("ASU 2021-01"), which is an update of ASU 2020-04. Regulators have undertaken reference rate reform initiatives to identify alternative reference rates that are more observable or transaction based and less susceptible to manipulation than LIBOR. 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

# Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

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. In December 2022, FASB issued a further update to Topic 848 under ASU 2022-06, which defers the sunset date of Topic 848 to December 31, 2024, after which entities will no longer be permitted to apply the optional expedients provided in Topic 848. As of June 30, 2023, LIBOR had ceased to be published on a representative basis, and will be replaced by an alternative reference rate at the next reset date subsequent to June 30, 2023 for all investments for which LIBOR is the current reference rate. Management has elected to apply the optional expedients when appropriate and account for such modifications by prospectively adjusting the effective interest rate.

**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 July 31, 2023, at value:

## Sustainable Future 2015 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 1,423,356	\$ —	\$ —	\$ 1,423,356
Bonds and Notes(a)	—	1,109,558	—	1,109,558
Exchange-Traded Funds	180,471	—	—	180,471
Mutual Funds	258,361	—	—	258,361
Affiliated Mutual Funds	2,289,341	—	—	2,289,341
Short-Term Investments	—	165,595	—	165,595
Total Investments	<u>\$ 4,151,529</u>	<u>\$ 1,275,153</u>	<u>\$ —</u>	<u>\$ 5,426,682</u>

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

# Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

## Sustainable Future 2020 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 1,356,191	\$ —	\$ —	\$ 1,356,191
Bonds and Notes(a)	—	779,207	—	779,207
Exchange-Traded Funds	166,117	—	—	166,117
Mutual Funds	223,351	—	—	223,351
Affiliated Mutual Funds	1,448,708	—	—	1,448,708
Short-Term Investments	—	126,138	—	126,138
Total Investments	<u>\$ 3,194,367</u>	<u>\$ 905,345</u>	<u>\$ —</u>	<u>\$ 4,099,712</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)	\$ 3,212,938	\$ —	\$ —	\$ 3,212,938
Bonds and Notes(a)	—	1,703,584	—	1,703,584
Exchange-Traded Funds	445,270	—	—	445,270
Mutual Funds	662,310	—	—	662,310
Affiliated Mutual Funds	2,753,365	—	—	2,753,365
Short-Term Investments	—	267,364	—	267,364
Total Investments	<u>\$ 7,073,883</u>	<u>\$ 1,970,948</u>	<u>\$ —</u>	<u>\$ 9,044,831</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)	\$ 6,842,582	\$ —	\$ —	\$ 6,842,582
Bonds and Notes(a)	—	2,701,850	—	2,701,850
Exchange-Traded Funds	934,425	—	—	934,425
Mutual Funds	1,486,336	—	—	1,486,336
Affiliated Mutual Funds	4,095,579	—	—	4,095,579
Short-Term Investments	—	547,222	—	547,222
Total Investments	<u>\$ 13,358,922</u>	<u>\$ 3,249,072</u>	<u>\$ —</u>	<u>\$16,607,994</u>

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

# Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

## Sustainable Future 2035 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 8,221,495	\$ —	\$ —	\$ 8,221,495
Bonds and Notes(a)	—	2,156,570	—	2,156,570
Exchange-Traded Funds	1,140,912	—	—	1,140,912
Mutual Funds	1,726,467	—	—	1,726,467
Affiliated Mutual Funds	3,712,124	—	—	3,712,124
Short-Term Investments	—	524,942	—	524,942
Total Investments	<u>\$ 14,800,998</u>	<u>\$ 2,681,512</u>	<u>\$ —</u>	<u>\$17,482,510</u>

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

## Sustainable Future 2040 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 9,799,987	\$ —	\$ —	\$ 9,799,987
Bonds and Notes(a)	—	1,466,527	—	1,466,527
Exchange-Traded Funds	1,261,500	—	—	1,261,500
Mutual Funds	1,972,881	—	—	1,972,881
Affiliated Mutual Funds	3,149,098	—	—	3,149,098
Short-Term Investments	—	635,689	—	635,689
Total Investments	<u>\$ 16,183,466</u>	<u>\$ 2,102,216</u>	<u>\$ —</u>	<u>\$18,285,682</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)	\$ 9,864,123	\$ —	\$ —	\$ 9,864,123
Bonds and Notes(a)	—	775,332	—	775,332
Exchange-Traded Funds	1,384,630	—	—	1,384,630
Mutual Funds	2,247,805	—	—	2,247,805
Affiliated Mutual Funds	2,748,686	—	—	2,748,686
Short-Term Investments	—	627,477	—	627,477
Total Investments	<u>\$ 16,245,244</u>	<u>\$ 1,402,809</u>	<u>\$ —</u>	<u>\$17,648,053</u>

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

# Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

## Sustainable Future 2050 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 9,676,548	\$ —	\$ —	\$ 9,676,548
Bonds and Notes(a)	—	860,293	—	860,293
Exchange-Traded Funds	1,398,311	—	—	1,398,311
Mutual Funds	2,225,187	—	—	2,225,187
Affiliated Mutual Funds	1,847,722	—	—	1,847,722
Short-Term Investments	—	651,587	—	651,587
Total Investments	<u>\$ 15,147,768</u>	<u>\$ 1,511,880</u>	<u>\$ —</u>	<u>\$16,659,648</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)	\$ 8,273,934	\$ —	\$ —	\$ 8,273,934
Bonds and Notes(a)	—	553,916	—	553,916
Exchange-Traded Funds	1,274,284	—	—	1,274,284
Mutual Funds	2,022,126	—	—	2,022,126
Affiliated Mutual Funds	1,473,027	—	—	1,473,027
Short-Term Investments	—	518,485	—	518,485
Total Investments	<u>\$ 13,043,371</u>	<u>\$ 1,072,401</u>	<u>\$ —</u>	<u>\$14,115,772</u>

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

## Sustainable Future 2060 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 6,218,641	\$ —	\$ —	\$ 6,218,641
Bonds and Notes(a)	—	402,983	—	402,983
Exchange-Traded Funds	964,254	—	—	964,254
Mutual Funds	1,526,344	—	—	1,526,344
Affiliated Mutual Funds	1,102,300	—	—	1,102,300
Short-Term Investments	—	390,273	—	390,273
Total Investments	<u>\$ 9,811,539</u>	<u>\$ 793,256</u>	<u>\$ —</u>	<u>\$10,604,795</u>

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



# Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

## Sustainable Future 2065 Fund

### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 1,845,867	\$ —	\$ —	\$ 1,845,867
Bonds and Notes(a)	—	105,229	—	105,229
Exchange-Traded Funds	263,380	—	—	263,380
Mutual Funds	410,874	—	—	410,874
Affiliated Mutual Funds	297,679	—	—	297,679
Short-Term Investments	—	109,305	—	109,305
Total Investments	<u>\$ 2,817,800</u>	<u>\$ 214,534</u>	<u>\$ —</u>	<u>\$ 3,032,334</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 six months ended July 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	\$ 94,437	\$71,568	\$ 393,486	\$ 484,834
Sustainable Future 2020 Fund	66,577	77,382	391,992	623,750
Sustainable Future 2025 Fund	138,476	61,444	1,086,610	1,005,624
Sustainable Future 2030 Fund	305,836	27,181	1,666,127	1,340,696
Sustainable Future 2035 Fund	205,204	75,003	2,264,773	2,721,057
Sustainable Future 2040 Fund	164,452	10,357	2,752,038	1,404,140
Sustainable Future 2045 Fund	100,534	10,510	3,089,597	1,466,691
Sustainable Future 2050 Fund	92,945	5,929	3,298,829	1,230,337
Sustainable Future 2055 Fund	76,992	12,508	3,010,407	1,172,752
Sustainable Future 2060 Fund	54,089	2,762	2,726,463	817,291
Sustainable Future 2065 Fund	7,141	4,260	220,356	217,543

## 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 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.

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.

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-

## Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

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.

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 six months ended July 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, 2024, 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 six months ended July 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:

<u>Fund</u>	<u>Expense Limit as a Percentage of 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%

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.

# Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

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

Fund	Gross Management Fees	Contractual Waivers of Management Fees <sup>1</sup>	Voluntary Waivers of Management Fees <sup>2</sup>	Reimbursement of Sub-adviser Fees <sup>3</sup>	Net Management Fees	Percentage of Average Daily Net Assets	
						Gross	Net
Sustainable Future 2015 Fund	\$ 3,041	\$ 403	\$ 173	\$ 2,465	\$ —	0.12%	—%
Sustainable Future 2020 Fund	2,640	377	160	2,103	—	0.14%	—%
Sustainable Future 2025 Fund	6,384	939	429	5,016	—	0.15%	—%
Sustainable Future 2030 Fund	12,509	1,936	866	9,707	—	0.16%	—%
Sustainable Future 2035 Fund	14,829	2,434	1,088	11,307	—	0.18%	—%
Sustainable Future 2040 Fund	15,567	2,684	1,135	11,748	—	0.19%	—%
Sustainable Future 2045 Fund	15,142	2,673	1,227	11,242	—	0.20%	—%
Sustainable Future 2050 Fund	14,885	2,612	1,228	11,045	—	0.20%	—%
Sustainable Future 2055 Fund	12,429	2,197	1,084	9,148	—	0.21%	—%
Sustainable Future 2060 Fund	9,138	1,618	800	6,720	—	0.21%	—%
Sustainable Future 2065 Fund	2,880	482	247	2,151	—	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, 2025.

<sup>2</sup> Voluntary waiver of Natixis Advisors' management fee with respect to the AIA International Developed Markets Equity 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, 2025.

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

Fund	Sub-Adviser Fees <sup>4</sup>	Other Expenses <sup>4</sup>	Total Reimbursement <sup>4</sup>
Sustainable Future 2015 Fund	\$ 2,465	\$69,579	\$72,044
Sustainable Future 2020 Fund	2,103	70,663	72,766
Sustainable Future 2025 Fund	5,016	68,310	73,326
Sustainable Future 2030 Fund	9,707	64,270	73,977
Sustainable Future 2035 Fund	11,307	66,128	77,435
Sustainable Future 2040 Fund	11,748	63,586	75,334
Sustainable Future 2045 Fund	11,242	67,722	78,964
Sustainable Future 2050 Fund	11,045	68,109	79,154
Sustainable Future 2055 Fund	9,148	71,339	80,487
Sustainable Future 2060 Fund	6,720	78,015	84,735
Sustainable Future 2065 Fund	2,151	63,803	65,954

<sup>4</sup> Contractual expense reimbursements are subject to possible recovery until January 31, 2025.

No expenses were recovered during the six months ended July 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.

# Notes to Financial Statements (continued)

July 31, 2023 (Unaudited) □

For the six months ended July 31, 2023, the administrative fees for each Fund were as follows: □

<u>Fund</u>	<u>Administrative Fees</u>
Sustainable Future 2015 Fund	\$1,205
Sustainable Future 2020 Fund	903
Sustainable Future 2025 Fund	2,004
Sustainable Future 2030 Fund	3,569
Sustainable Future 2035 Fund	3,902
Sustainable Future 2040 Fund	3,783
Sustainable Future 2045 Fund	3,595
Sustainable Future 2050 Fund	3,368
Sustainable Future 2055 Fund	2,804
Sustainable Future 2060 Fund	2,062
Sustainable Future 2065 Fund	638

**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 \$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. Each Governance Committee member is compensated \$2,500 for each Committee meeting that he or she attends either in person or 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.

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 July 31, 2023, the percentage of net assets owned by Natixis Investment Managers, LLC is as follows:

	<u>Percentage of Net Assets</u>
Sustainable Future 2065 Fund	96.09%

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

## Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

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

### Sustainable Future 2015 Fund

Fund	Beginning Value	Purchase Cost <sup>(1)</sup>	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2023	Distribution Received <sup>(2)</sup>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 863,879	\$ 72,157	\$ 32,651	\$(3,076)	\$(17,229)	\$ 883,080	91,701	\$19,389
Loomis Sayles Limited Term Government and Agency Fund, Class N	633,755	40,572	27,054	(1,330)	(5,107)	640,836	60,060	11,948
Mirova Global Green Bond Fund, Class N	579,164	29,212	21,414	(4,605)	4,087	586,444	70,912	—
Mirova International Sustainable Equity Fund, Class N	184,929	6,824	19,923	1,073	6,078	178,981	14,915	279
	<u>\$2,261,727</u>	<u>\$148,765</u>	<u>\$101,042</u>	<u>\$(7,938)</u>	<u>\$(12,171)</u>	<u>\$2,289,341</u>	<u>237,588</u>	<u>\$31,616</u>

<sup>(1)</sup> Purchase cost includes dividend reinvested, if any.

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

### Sustainable Future 2020 Fund

Fund	Beginning Value	Purchase Cost <sup>(1)</sup>	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2023	Distribution Received <sup>(2)</sup>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 488,752	\$ 68,295	\$ 62,821	\$(11,460)	\$ 766	\$ 483,532	50,211	\$10,545
Loomis Sayles Limited Term Government and Agency Fund, Class N	417,500	42,673	52,331	(1,924)	(1,995)	403,923	37,856	7,581
Mirova Global Green Bond Fund, Class N	411,402	38,014	52,541	(9,109)	8,942	396,708	47,970	—
Mirova International Sustainable Equity Fund, Class N	180,108	9,847	31,542	(1,618)	7,750	164,545	13,712	257
	<u>\$1,497,762</u>	<u>\$158,829</u>	<u>\$199,235</u>	<u>\$(24,111)</u>	<u>\$15,463</u>	<u>\$1,448,708</u>	<u>149,749</u>	<u>\$18,383</u>

<sup>(1)</sup> Purchase cost includes dividend reinvested, if any.

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

# Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

## Sustainable Future 2025 Fund

Fund	Beginning Value	Purchase Cost <sup>(1)</sup>	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2023	Distribution Received <sup>(2)</sup>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 587,917	\$118,554	\$ 33,515	\$(3,314)	\$(11,392)	\$ 658,250	68,354	\$14,313
Loomis Sayles Limited Term Government and Agency Fund, Class N	742,987	102,413	43,097	(1,196)	(6,634)	794,473	74,459	14,396
Mirova Global Green Bond Fund, Class N	800,515	104,394	48,267	(4,012)	3,723	856,353	103,549	—
Mirova International Sustainable Equity Fund, Class N	427,948	33,335	35,827	3,635	15,198	444,289	37,024	685
	<u>\$2,559,367</u>	<u>\$358,696</u>	<u>\$160,706</u>	<u>\$(4,887)</u>	<u>\$ 895</u>	<u>\$2,753,365</u>	<u>283,386</u>	<u>\$29,394</u>

<sup>(1)</sup> Purchase cost includes dividend reinvested, if any.

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

## Sustainable Future 2030 Fund

Fund	Beginning Value	Purchase Cost <sup>(1)</sup>	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2023	Distribution Received <sup>(2)</sup>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 748,991	\$116,398	\$ 8,880	\$(1,305)	\$(17,340)	\$ 837,864	87,006	\$17,926
Loomis Sayles Limited Term Government and Agency Fund, Class N	908,094	108,484	3,528	(105)	(9,629)	1,003,316	94,031	17,926
Mirova Global Green Bond Fund, Class N	1,193,966	139,072	9,765	(1,534)	1,120	1,322,859	159,959	—
Mirova International Sustainable Equity Fund, Class N	856,643	50,652	13,974	978	37,241	931,540	77,628	1,393
	<u>\$3,707,694</u>	<u>\$414,606</u>	<u>\$36,147</u>	<u>\$(1,966)</u>	<u>\$ 11,392</u>	<u>\$4,095,579</u>	<u>418,624</u>	<u>\$37,245</u>

<sup>(1)</sup> Purchase cost includes dividend reinvested, if any.

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

# Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

## Sustainable Future 2035 Fund

Fund	Beginning Value	Purchase Cost <sup>(1)</sup>	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2023	Distribution Received <sup>(2)</sup>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 751,572	\$115,285	\$ 60,949	\$ (6,643)	\$(11,362)	\$ 787,903	81,818	\$17,314
Loomis Sayles Limited Term Government and Agency Fund, Class N	767,746	108,615	51,467	(1,825)	(6,191)	816,878	76,558	14,804
Mirova Global Green Bond Fund, Class N	918,382	150,080	78,241	(8,118)	8,356	990,459	119,765	—
Mirova International Sustainable Equity Fund, Class N	1,098,293	82,244	110,876	6,296	40,927	1,116,884	93,074	1,710
	<u>\$3,535,993</u>	<u>\$456,224</u>	<u>\$301,533</u>	<u>\$(10,290)</u>	<u>\$ 31,730</u>	<u>\$3,712,124</u>	<u>371,215</u>	<u>\$33,828</u>

<sup>(1)</sup> Purchase cost includes dividend reinvested, if any.

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

## Sustainable Future 2040 Fund

Fund	Beginning Value	Purchase Cost <sup>(1)</sup>	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2023	Distribution Received <sup>(2)</sup>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 536,055	\$130,942	\$11,150	\$(1,522)	\$(12,355)	\$ 641,970	66,664	\$13,384
Loomis Sayles Limited Term Government and Agency Fund, Class N	421,960	102,820	5,710	(203)	(4,536)	514,331	48,203	8,751
Mirova Global Green Bond Fund, Class N	615,246	134,886	12,687	(1,849)	2,129	737,725	89,205	—
Mirova International Sustainable Equity Fund, Class N	1,086,659	135,928	17,918	325	50,078	1,255,072	104,589	1,789
	<u>\$2,659,920</u>	<u>\$504,576</u>	<u>\$47,465</u>	<u>\$(3,249)</u>	<u>\$ 35,316</u>	<u>\$3,149,098</u>	<u>308,661</u>	<u>\$23,924</u>

<sup>(1)</sup> Purchase cost includes dividend reinvested, if any.

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



# Notes to Financial Statements (continued) □

July 31, 2023 (Unaudited)

## Sustainable Future 2045 Fund

Fund	Beginning Value	Purchase Cost <sup>(1)</sup>	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2023	Distribution Received <sup>(2)</sup>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 356,319	\$116,275	\$15,609	\$(2,270)	\$(7,416)	\$ 447,299	46,449	\$ 9,139
Loomis Sayles Limited Term Government and Agency Fund, Class N	236,576	77,698	9,750	(353)	(2,390)	301,781	28,283	5,021
Mirova Global Green Bond Fund, Class N	499,659	136,584	20,696	(3,078)	3,184	615,653	74,444	—
Mirova International Sustainable Equity Fund, Class N	<u>1,160,627</u>	<u>191,974</u>	<u>23,845</u>	<u>(550)</u>	<u>55,747</u>	<u>1,383,953</u>	<u>115,330</u>	<u>1,927</u>
	<u>\$2,253,181</u>	<u>\$522,531</u>	<u>\$69,900</u>	<u>\$(6,251)</u>	<u>\$49,125</u>	<u>\$2,748,686</u>	<u>264,506</u>	<u>\$16,087</u>

<sup>(1)</sup> Purchase cost includes dividend reinvested, if any.

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

## Sustainable Future 2050 Fund

Fund	Beginning Value	Purchase Cost <sup>(1)</sup>	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2023	Distribution Received <sup>(2)</sup>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 125,046	\$ 67,591	\$ 7,092	\$(1,030)	\$(2,976)	\$ 181,539	18,851	\$3,767
Mirova Global Green Bond Fund, Class N	191,428	88,525	10,705	(1,457)	1,583	269,374	32,573	—
Mirova International Sustainable Equity Fund, Class N	<u>1,119,712</u>	<u>237,236</u>	<u>14,890</u>	<u>659</u>	<u>54,092</u>	<u>1,396,809</u>	<u>116,401</u>	<u>1,920</u>
	<u>\$1,436,186</u>	<u>\$393,352</u>	<u>\$32,687</u>	<u>\$(1,828)</u>	<u>\$52,699</u>	<u>\$1,847,722</u>	<u>167,825</u>	<u>\$5,687</u>

<sup>(1)</sup> Purchase cost includes dividend reinvested, if any.

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

## Sustainable Future 2055 Fund

Fund	Beginning Value	Purchase Cost <sup>(1)</sup>	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2023	Distribution Received <sup>(2)</sup>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ —	\$ 9,940	\$ 333	\$ 1	\$(184)	\$ 9,424	979	\$ 197
Mirova Global Green Bond Fund, Class N	163,690	54,424	8,985	(1,226)	1,414	209,317	25,310	—
Mirova International Sustainable Equity Fund, Class N	<u>985,044</u>	<u>242,557</u>	<u>21,904</u>	<u>(1,596)</u>	<u>50,185</u>	<u>1,254,286</u>	<u>104,524</u>	<u>1,686</u>
	<u>\$1,148,734</u>	<u>\$306,921</u>	<u>\$31,222</u>	<u>\$(2,821)</u>	<u>\$51,415</u>	<u>\$1,473,027</u>	<u>130,813</u>	<u>\$1,883</u>

<sup>(1)</sup> Purchase cost includes dividend reinvested, if any.

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

# Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

## Sustainable Future 2060 Fund

Fund	Beginning Value	Purchase Cost <sup>(1)</sup>	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2023	Distribution Received <sup>(2)</sup>
Mirova Global Green Bond Fund, Class N	\$115,433	\$ 50,787	\$ 9,214	\$(1,368)	\$ 1,501	\$ 157,139	19,001	\$ —
Mirova International Sustainable Equity Fund, Class N	692,718	236,376	20,913	1,878	35,102	945,161	78,764	1,242
	<u>\$808,151</u>	<u>\$287,163</u>	<u>\$30,127</u>	<u>\$ 510</u>	<u>\$36,603</u>	<u>\$1,102,300</u>	<u>97,765</u>	<u>\$1,242</u>

<sup>(1)</sup> Purchase cost includes dividend reinvested, if any.

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

## 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 July 31, 2023	Distribution Received <sup>(2)</sup>
Mirova Global Green Bond Fund, Class N	\$ 39,714	\$4,451	\$1,881	\$ (525)	\$ 478	\$ 42,237	5,107	\$ —
Mirova International Sustainable Equity Fund, Class N	251,068	1,400	7,149	(1,372)	11,495	255,442	21,287	392
	<u>\$290,782</u>	<u>\$5,851</u>	<u>\$9,030</u>	<u>\$(1,897)</u>	<u>\$11,973</u>	<u>\$297,679</u>	<u>26,394</u>	<u>\$392</u>

<sup>(1)</sup> Purchase cost includes dividend reinvested, if any.

<sup>(2)</sup> 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. 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 syndicated, revolving, committed, unsecured line of credit with State Street Bank as administrative agent. The aggregate revolving commitment amount is \$575,000,000. Any one Fund may borrow up to \$402,500,000 under the line of credit agreement (as long as all borrowings by all Funds in the aggregate do not exceed the \$575,000,000 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.

Prior to April 6, 2023, each Fund, together with certain other funds of Natixis Funds Trusts and 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 was able to borrow up to \$350,000,000 under the line of credit agreement (as long as all borrowings by all Funds in the aggregate did 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 was 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, was accrued and apportioned among the participating funds based on their average daily unused portion of the line of credit.

For the six months ended July 31, 2023, none of the Funds had borrowings under this agreement.

# Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

**7. 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.

**8. 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 July 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	95.05%
Sustainable Future 2020 Fund	3	56.21%
Sustainable Future 2025 Fund	3	24.41%
Sustainable Future 2030 Fund	3	42.79%
Sustainable Future 2035 Fund	5	58.34%
Sustainable Future 2040 Fund	2	15.40%
Sustainable Future 2045 Fund	1	20.54%
Sustainable Future 2050 Fund	3	26.85%
Sustainable Future 2055 Fund	4	30.52%
Sustainable Future 2060 Fund	4	41.14%
Sustainable Future 2065 Fund	—	—

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.

**9. Interest Expense.** The Funds incur interest expense on cash overdrafts. Interest expense incurred for the six months ended July 31, 2023 is reflected on the Statements of Operations.

**10. 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>Six Months Ended July 31, 2023</u>		<u>Year Ended January 31, 2023</u>	
	<u>Shares</u>	<u>Amount</u>	<u>Shares</u>	<u>Amount</u>
Issued from the sale of shares	22,187	\$ 192,665	139,960	\$1,187,847
Issued in connection with the reinvestment of distributions	2,184	18,980	26,994	230,294
Redeemed	(39,273)	(339,758)	(35,013)	(311,095)
Increase (decrease) from capital share transactions	<u>(14,902)</u>	<u>\$(128,113)</u>	<u>131,941</u>	<u>\$1,107,046</u>

# Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

## 10. Capital Shares (continued).

### Sustainable Future 2020 Fund

	Six Months Ended July 31, 2023		Year Ended January 31, 2023	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	38,349	\$ 316,408	350,454	\$ 2,992,322
Issued in connection with the reinvestment of distributions	—	—	28,136	231,829
Redeemed	(75,287)	(615,046)	(334,574)	(2,876,059)
Increase (decrease) from capital share transactions	<u>(36,938)</u>	<u>\$(298,638)</u>	<u>44,016</u>	<u>\$ 348,092</u>

### Sustainable Future 2025 Fund

	Six Months Ended July 31, 2023		Year Ended January 31, 2023	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	106,402	\$ 1,068,095	445,043	\$ 4,311,441
Issued in connection with the reinvestment of distributions	1,907	18,990	29,762	294,599
Redeemed	(101,002)	(1,026,430)	(576,283)	(5,870,891)
Increase (decrease) from capital share transactions	<u>7,307</u>	<u>\$ 60,655</u>	<u>(101,478)</u>	<u>\$(1,264,851)</u>

### Sustainable Future 2030 Fund

	Six Months Ended July 31, 2023		Year Ended January 31, 2023	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	148,380	\$ 1,600,368	594,523	\$ 6,386,317
Issued in connection with the reinvestment of distributions	5,834	62,598	77,985	822,331
Redeemed	(92,886)	(1,004,786)	(523,893)	(5,565,077)
Increase from capital share transactions	<u>61,328</u>	<u>\$ 658,180</u>	<u>148,615</u>	<u>\$ 1,643,571</u>

### Sustainable Future 2035 Fund

	Six Months Ended July 31, 2023		Year Ended January 31, 2023	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	195,495	\$ 2,101,125	671,810	\$ 7,037,782
Issued in connection with the reinvestment of distributions	14,340	152,575	67,515	719,460
Redeemed	(231,086)	(2,533,380)	(267,401)	(2,779,480)
Increase (decrease) from capital share transactions	<u>(21,251)</u>	<u>\$ (279,680)</u>	<u>471,924</u>	<u>\$ 4,977,762</u>

# Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

## 10. Capital Shares (continued).

### Sustainable Future 2040 Fund

	Six Months Ended July 31, 2023		Year Ended January 31, 2023	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	253,378	\$ 2,726,138	662,559	\$ 6,770,668
Issued in connection with the reinvestment of distributions	6,848	72,451	55,789	582,231
Redeemed	(99,041)	(1,061,700)	(235,533)	(2,410,520)
Increase from capital share transactions	161,185	\$ 1,736,889	482,815	\$ 4,942,379

### Sustainable Future 2045 Fund

	Six Months Ended July 31, 2023		Year Ended January 31, 2023	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	253,730	\$ 2,837,054	471,687	\$ 5,108,149
Issued in connection with the reinvestment of distributions	6,990	77,106	52,309	570,472
Redeemed	(100,824)	(1,124,386)	(143,258)	(1,568,971)
Increase from capital share transactions	159,896	\$ 1,789,774	380,738	\$ 4,109,650

### Sustainable Future 2050 Fund

	Six Months Ended July 31, 2023		Year Ended January 31, 2023	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	277,042	\$3,046,509	507,319	\$ 5,353,485
Issued in connection with the reinvestment of distributions	6,945	75,004	46,503	498,627
Redeemed	(80,091)	(891,098)	(193,651)	(2,032,878)
Increase from capital share transactions	203,896	\$2,230,415	360,171	\$ 3,819,234

### Sustainable Future 2055 Fund

	Six Months Ended July 31, 2023		Year Ended January 31, 2023	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	305,447	\$ 3,342,575	431,048	\$ 4,474,126
Issued in connection with the reinvestment of distributions	6,549	69,940	32,253	342,480
Redeemed	(113,754)	(1,250,428)	(121,648)	(1,248,921)
Increase from capital share transactions	198,242	\$ 2,162,087	341,653	\$ 3,567,685

# Notes to Financial Statements (continued)

July 31, 2023 (Unaudited)

## 10. Capital Shares (continued).

### Sustainable Future 2060 Fund

	Six Months Ended July 31, 2023		Year Ended January 31, 2023	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	264,369	\$2,811,930	386,058	\$ 3,970,864
Issued in connection with the reinvestment of distributions	5,550	57,939	26,363	272,396
Redeemed	(77,905)	(834,279)	(151,010)	(1,528,897)
Increase from capital share transactions	<u>192,014</u>	<u>\$2,035,590</u>	<u>261,411</u>	<u>\$ 2,714,363</u>

### Sustainable Future 2065 Fund

	Six Months Ended July 31, 2023		Year Ended January 31, 2023	
	Shares	Amount	Shares	Amount
<b>Class N</b>				
Issued from the sale of shares	4,843	\$43,313	9,277	\$ 77,896
Issued in connection with the reinvestment of distributions	2	15	123	986
Redeemed	(292)	(2,653)	(1,836)	(15,021)
Increase from capital share transactions	<u>4,553</u>	<u>\$40,675</u>	<u>7,564</u>	<u>\$ 63,861</u>

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

### 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.

