



Semiannual Report

July 31, 2022

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

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NATIXIS SUSTAINABLE FUTURE FUNDS®

Managers

*Natixis Advisors, LLC**

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 US Climate Ambition Equity Segment
 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

* 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

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

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, 2022²

	6 Months	1 Year	5 Year	Life of Fund	Expense Ratios ³	
					Gross	Net
Class N (Inception 2/28/17)						
NAV	-7.36%	-9.69%	5.48%	6.07%	3.35%	0.50%
Comparative Performance						
S&P Target Date 2015® Index ¹	-6.10	-7.26	4.63	5.01		

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. 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 5.

NATIXIS SUSTAINABLE FUTURE 2020 FUND

Average Annual Total Returns — July 31, 2022²

	6 Months	1 Year	5 Year	Life of Fund	Expense Ratios ³	
					Gross	Net
Class N (Inception 2/28/17) NAV	-7.80%	-10.25%	6.12%	6.79%	3.92%	0.50%
Comparative Performance S&P Target Date 2020 [®] Index ¹	-6.44	-7.56	4.83	5.28		

NATIXIS SUSTAINABLE FUTURE 2025 FUND

Average Annual Total Returns — July 31, 2022²

	6 Months	1 Year	5 Year	Life of Fund	Expense Ratios ³	
					Gross	Net
Class N (Inception 2/28/17) NAV	-8.56%	-10.99%	6.19%	6.97%	2.02%	0.51%
Comparative Performance S&P Target Date 2025 [®] Index ¹	-6.83	-7.86	5.53	6.03		

NATIXIS SUSTAINABLE FUTURE 2030 FUND

Average Annual Total Returns — July 31, 2022²

	6 Months	1 Year	5 Year	Life of Fund	Expense Ratios ³	
					Gross	Net
Class N (Inception 2/28/17) NAV	-8.86%	-11.25%	6.94%	7.83%	1.69%	0.52%
Comparative Performance S&P Target Date 2030 [®] Index ¹	-7.23	-8.15	6.15	6.69		

Performance data shown represents past performance and is no guarantee of, and not necessarily indicative of, future results. Total return and value will vary, and you may have a gain or loss when shares are sold. Current performance may be lower or higher than quoted. For most recent month-end performance, visit im.natixis.com/performance. 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 5.

NATIXIS SUSTAINABLE FUTURE FUNDS®

NATIXIS SUSTAINABLE FUTURE 2035 FUND

Average Annual Total Returns — July 31, 2022²

	6 Months	1 Year	5 Year	Life of Fund	Expense Ratios ³	
					Gross	Net
Class N (Inception 2/28/17)						
NAV	-9.33%	-11.63%	7.54%	8.54%	1.87%	0.53%
Comparative Performance						
S&P Target Date 2035® Index ¹	-7.72	-8.44	6.79	7.38		

NATIXIS SUSTAINABLE FUTURE 2040 FUND

Average Annual Total Returns — July 31, 2022²

	6 Months	1 Year	5 Year	Life of Fund	Expense Ratios ³	
					Gross	Net
Class N (Inception 2/28/17)						
NAV	-9.86%	-12.13%	7.87%	8.94%	2.25%	0.54%
Comparative Performance						
S&P Target Date 2040® Index ¹	-8.04	-8.63	7.24	7.85		

NATIXIS SUSTAINABLE FUTURE 2045 FUND

Average Annual Total Returns — July 31, 2022²

	6 Months	1 Year	5 Year	Life of Fund	Expense Ratios ³	
					Gross	Net
Class N (Inception 2/28/17)						
NAV	-10.14%	-12.61%	8.18%	9.31%	2.19%	0.54%
Comparative Performance						
S&P Target Date 2045® Index ¹	-8.27	-8.76	7.48	8.10		

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. 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 5.

NATIXIS SUSTAINABLE FUTURE 2050 FUND

Average Annual Total Returns — July 31, 2022²

	6 Months	1 Year	5 Year	Life of Fund	Expense Ratios ³	
					Gross	Net
Class N (Inception 2/28/17) NAV	-10.53%	-13.14%	8.21%	9.36%	2.38%	0.55%
Comparative Performance S&P Target Date 2050 [®] Index ¹	-8.37	-8.83	7.61	8.26		

NATIXIS SUSTAINABLE FUTURE 2055 FUND

Average Annual Total Returns — July 31, 2022²

	6 Months	1 Year	5 Year	Life of Fund	Expense Ratios ³	
					Gross	Net
Class N (Inception 2/28/17) NAV	-10.68%	-13.31%	8.07%	9.23%	2.95%	0.55%
Comparative Performance S&P Target Date 2055 [®] Index ¹	-8.42	-8.86	7.66	8.33		

NATIXIS SUSTAINABLE FUTURE 2060 FUND

Average Annual Total Returns — July 31, 2022²

	6 Months	1 Year	5 Year	Life of Fund	Expense Ratios ³	
					Gross	Net
Class N (Inception 2/28/17) NAV	-10.53%	-13.15%	8.39%	9.53%	3.53%	0.55%
Comparative Performance S&P Target Date 2060 [®] Index ¹	-8.42	-8.90	7.73	8.42		

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. 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 5.

NATIXIS SUSTAINABLE FUTURE 2065 FUND

Total Returns — July 31, 2022²

	6 Months	Life of Fund	Expense Ratios ³	
			Gross	Net
Class N (Inception 12/15/2021)				
NAV	-10.47%	-13.74%	2.71%	0.55%
Comparative Performance				
S&P Target Date 2065+® Index ¹	-8.38	-11.17		

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. You may not invest directly in an index. Performance for periods less than one year is cumulative, not annualized. Returns reflect changes in share price and reinvestment of dividends and capital gains, if any. The table(s) do not reflect taxes shareholders might owe on any fund distributions or when they redeem their shares.

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

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

This document may contain references to third party copyrights, indexes, and trademarks, each of which is the property of its respective owner. Such owner is not affiliated with Natixis Investment Managers or any of its related or affiliated companies (collectively “Natixis Affiliates”) and does not sponsor, endorse or participate in the provision of any Natixis Affiliates services, funds or other financial products.

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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; and on the Securities and Exchange Commission’s (SEC) website at www.sec.gov. Information regarding how the Natixis Funds voted proxies relating to portfolio securities during the most recent 12-month period ended June 30 is available from the Natixis Funds’ website and the SEC’s website.

QUARTERLY PORTFOLIO SCHEDULES

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

UNDERSTANDING FUND EXPENSES

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

The first line in the table of each class of Fund shares shows the actual account values and actual Fund expenses you would have paid on a \$1,000 investment in the Fund from February 1, 2022 through July 31, 2022. 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 2/1/2022	ENDING ACCOUNT VALUE 7/31/2022	EXPENSES PAID DURING PERIOD* 2/1/2022 – 7/31/2022
NATIXIS SUSTAINABLE FUTURE 2015 FUND			
Class N			
Actual	\$1,000.00	\$926.40	\$1.29
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 2/1/2022	ENDING ACCOUNT VALUE 7/31/2022	EXPENSES PAID DURING PERIOD* 2/1/2022 – 7/31/2022
NATIXIS SUSTAINABLE FUTURE 2020 FUND			
Class N			
Actual	\$1,000.00	\$922.00	\$1.33
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 2/1/2022	ENDING ACCOUNT VALUE 7/31/2022	EXPENSES PAID DURING PERIOD* 2/1/2022 – 7/31/2022
NATIXIS SUSTAINABLE FUTURE 2025 FUND			
Class N			
Actual	\$1,000.00	\$914.40	\$1.42
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.31	\$1.51

* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.30%, 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 2/1/2022	ENDING ACCOUNT VALUE 7/31/2022	EXPENSES PAID DURING PERIOD* 2/1/2022 – 7/31/2022
NATIXIS SUSTAINABLE FUTURE 2030 FUND			
Class N			
Actual	\$1,000.00	\$911.40	\$1.37
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 2/1/2022	ENDING ACCOUNT VALUE 7/31/2022	EXPENSES PAID DURING PERIOD* 2/1/2022 – 7/31/2022
NATIXIS SUSTAINABLE FUTURE 2035 FUND			
Class N			
Actual	\$1,000.00	\$906.70	\$1.42
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.31	\$1.51

* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.30%, 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 2/1/2022	ENDING ACCOUNT VALUE 7/31/2022	EXPENSES PAID DURING PERIOD* 2/1/2022 – 7/31/2022
NATIXIS SUSTAINABLE FUTURE 2040 FUND			
Class N			
Actual	\$1,000.00	\$901.40	\$1.46
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.26	\$1.56

* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.31%, 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 2/1/2022	ENDING ACCOUNT VALUE 7/31/2022	EXPENSES PAID DURING PERIOD* 2/1/2022 – 7/31/2022
NATIXIS SUSTAINABLE FUTURE 2045 FUND			
Class N			
Actual	\$1,000.00	\$898.60	\$1.41
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.31	\$1.51

* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.30%, 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 2/1/2022	ENDING ACCOUNT VALUE 7/31/2022	EXPENSES PAID DURING PERIOD* 2/1/2022 – 7/31/2022
NATIXIS SUSTAINABLE FUTURE 2050 FUND			
Class N			
Actual	\$1,000.00	\$894.70	\$1.46
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.26	\$1.56

* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.31%, 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.

NATIXIS SUSTAINABLE FUTURE 2055 FUND	BEGINNING ACCOUNT VALUE 2/1/2022	ENDING ACCOUNT VALUE 7/31/2022	EXPENSES PAID DURING PERIOD* 2/1/2022 – 7/31/2022
Class N			
Actual	\$1,000.00	\$893.20	\$1.41
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.31	\$1.51

* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.30%, 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.

NATIXIS SUSTAINABLE FUTURE 2060 FUND	BEGINNING ACCOUNT VALUE 2/1/2022	ENDING ACCOUNT VALUE 7/31/2022	EXPENSES PAID DURING PERIOD* 2/1/2022 – 7/31/2022
Class N			
Actual	\$1,000.00	\$894.70	\$1.41
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.31	\$1.51

* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.30%, 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.

NATIXIS SUSTAINABLE FUTURE 2065 FUND	BEGINNING ACCOUNT VALUE 2/1/2022	ENDING ACCOUNT VALUE 7/31/2022	EXPENSES PAID DURING PERIOD* 2/1/2022 – 7/31/2022
Class N			
Actual	\$1,000.00	\$895.30	\$1.50
Hypothetical (5% return before expenses)	\$1,000.00	\$1,023.21	\$1.61

* Expenses are equal to the Fund's annualized expense ratio (after waiver/reimbursement) of 0.32%, 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. The Natixis Sustainable Future 2065 Fund was not included in the most recent annual review as the Fund’s initial board-approved investment advisory agreement is effective until December 15, 2023.

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.

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. This information generally includes, among other things, an internal performance rating for each Fund based on agreed-upon criteria, total return information for various periods, and third-party performance rankings 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 2022. 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 new rules relating to the fair valuation of investments and the use of derivatives.

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 each of the Funds except for the Natixis Sustainable Future 2065 Fund (the “Existing 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. In addition, the Trustees reviewed data prepared by an independent third party 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 Trustees noted that the Natixis Sustainable Future 2065 Fund did not yet have one year of performance.

The Board noted that, through December 31, 2021, each Existing Fund’s one- and three-year performance, 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):

	<u>One-Year</u>	<u>Three-Year</u>
Natixis Sustainable Future 2015 Fund	40%	9%
Natixis Sustainable Future 2020 Fund	9%	6%
Natixis Sustainable Future 2025 Fund	32%	21%
Natixis Sustainable Future 2030 Fund	30%	20%
Natixis Sustainable Future 2035 Fund	20%	27%
Natixis Sustainable Future 2040 Fund	57%	36%
Natixis Sustainable Future 2045 Fund	55%	28%
Natixis Sustainable Future 2050 Fund	55%	40%
Natixis Sustainable Future 2055 Fund	61%	48%
Natixis Sustainable Future 2060 Fund	44%	28%

In the case of each Fund that had performance that lagged that of a relevant category median as determined by the independent third-party, 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-year) performance has been stronger relative to its category. The Board also considered information about the Funds’ more recent performance, including how that performance had been impacted by the Covid-19 crisis.

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 management had proposed to reduce the expense limitation for all Funds on all share classes, effective June 1, 2022

The Trustees noted that each of Natixis Sustainable Future 2035 Fund, Natixis Sustainable Future 2040 Fund, Natixis Sustainable Future 2045 Fund, Natixis Sustainable Future 2050 Fund, Natixis Sustainable Future 2055 Fund, and Natixis Sustainable Future 2060 Fund had an advisory fee rate that was above the median of a peer group of funds. In this regard, the Trustees considered that the advisory fee structure and underlying constituents of each Fund is unique in that the advisory fee paid by each Fund varies based on its asset size and its allocations to the sub-advisers. They also noted that each Fund's portfolio consists of underlying investments in both affiliated funds and separately managed segments. The Trustees considered that a comparison to the peer group is challenging as the majority of target-date peers utilize an affiliated fund-of-funds structure, charging little to no advisory fee at the target-date fund level. The Trustees also considered that management had proposed to reduce the expense limitations of each of these Funds, and that these Funds' advisory fees were only between one and seven basis points higher than the respective median of a peer group of funds.

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.

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. With respect to economies of scale, the Trustees noted that each of the Funds was subject to an expense limitation and that management has proposed to reduce the expense limitation for all Funds on all share classes, effective June 1, 2022. 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 recent market and economic events, including but not limited to the Covid-19 crisis and its significant disruptions to the economy and business operations, as well as more recent market volatility, 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 retention of the Advisers and 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, 2023.

LIQUIDITY RISK MANAGEMENT PROGRAM

Annual Report for the Period Commencing on January 1, 2021 and ending December 31, 2021 (including updates through July 31, 2022)

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 of the Fund.

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, 2021 to December 31, 2021, 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, 2022 through July 31, 2022, 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, 2022 (Unaudited)
Natixis Sustainable Future 2015 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 27.0% of Net Assets			Beverages — continued		
Aerospace & Defense — 0.5%			10	Keurig Dr Pepper, Inc.	\$ 387
38	AAR Corp.(a)	\$ 1,692	142	Monster Beverage Corp.(a)	14,146
9	Axon Enterprise, Inc.(a)	992	12	PepsiCo, Inc.	2,100
78	Boeing Co. (The)(a)	12,426			<u>23,710</u>
1	L3Harris Technologies, Inc.	240	Biotechnology — 0.9%		
2	Lockheed Martin Corp.	827	21	AbbVie, Inc.	3,014
14	Moog, Inc., Class A	1,199	47	Alnylam Pharmaceuticals, Inc.(a)	6,676
2	Northrop Grumman Corp.	958	10	Amgen, Inc.	2,475
24	Raytheon Technologies Corp.	2,237	29	Arrowhead Pharmaceuticals, Inc.(a)	1,233
		<u>20,571</u>	6	Biogen, Inc.(a)	1,290
Air Freight & Logistics — 0.1%			41	BioMarin Pharmaceutical, Inc.(a)	3,528
39	Expeditors International of Washington, Inc.	4,144	57	CRISPR Therapeutics AG(a)	4,275
2	FedEx Corp.	466	5	Gilead Sciences, Inc.	299
16	GXO Logistics, Inc.(a)	768	32	Halozyne Therapeutics, Inc.(a)	1,565
4	United Parcel Service, Inc., Class B	780	7	Moderna, Inc.(a)	1,148
		<u>6,158</u>	15	Neurocrine Biosciences, Inc.(a)	1,412
Airlines — 0.1%			17	Regeneron Pharmaceuticals, Inc.(a)	9,889
41	Delta Air Lines, Inc.(a)	1,304			<u>36,804</u>
122	JetBlue Airways Corp.(a)	1,027	Building Products — 0.3%		
		<u>2,331</u>	24	Builders FirstSource, Inc.(a)	1,632
Auto Components — 0.2%			8	Carlisle Cos., Inc.	2,369
120	BorgWarner, Inc.	4,615	15	Carrier Global Corp.	608
82	Dana, Inc.	1,375	9	Johnson Controls International PLC	485
14	Dorman Products, Inc.(a)	1,415	8	Lennox International, Inc.	1,916
10	Visteon Corp.(a)	1,276	60	Masco Corp.	3,323
		<u>8,681</u>	24	Owens Corning	2,226
Automobiles — 0.6%			18	Trex Co., Inc.(a)	1,161
192	General Motors Co.(a)	6,962			<u>13,720</u>
21	Tesla, Inc.(a)	18,720	Capital Markets — 1.6%		
11	Thor Industries, Inc.	928	3	Ameriprise Financial, Inc.	810
		<u>26,610</u>	119	Bank of New York Mellon Corp. (The)	5,172
Banks — 1.2%			2	BlackRock, Inc.	1,338
59	Ameris Bancorp	2,790	119	Charles Schwab Corp. (The)	8,217
144	Bank of America Corp.	4,869	4	CME Group, Inc.	798
57	Cadence Bank	1,488	12	FactSet Research Systems, Inc.	5,156
157	Citigroup, Inc.	8,148	18	Goldman Sachs Group, Inc. (The)	6,001
35	Citizens Financial Group, Inc.	1,329	50	Intercontinental Exchange, Inc.	5,100
12	Fifth Third Bancorp	409	40	Janus Henderson Group PLC	1,031
273	FNB Corp.	3,265	142	KKR & Co., Inc.	7,875
189	Fulton Financial Corp.	3,154	18	Moody's Corp.	5,585
39	Huntington Bancshares, Inc.	518	19	Morgan Stanley	1,602
50	International Bancshares Corp.	2,193	10	MSCI, Inc.	4,813
11	JPMorgan Chase & Co.	1,269	5	Northern Trust Corp.	499
64	KeyCorp	1,171	11	S&P Global, Inc.	4,146
4	M&T Bank Corp.	710	79	SEI Investments Co.	4,373
7	PNC Financial Services Group, Inc. (The)	1,162	91	State Street Corp.	6,465
55	Regions Financial Corp.	1,165	7	Virtus Investment Partners, Inc.	1,444
2	Signature Bank	371			<u>70,425</u>
1	SVB Financial Group(a)	403	Chemicals — 0.2%		
58	Truist Financial Corp.	2,927	3	Air Products & Chemicals, Inc.	745
78	Trustmark Corp.	2,533	9	DuPont de Nemours, Inc.	551
29	U.S. Bancorp	1,369	24	HB Fuller Co.	1,541
48	Webster Financial Corp.	2,230	15	Innospec, Inc.	1,530
137	Wells Fargo & Co.	6,010	5	Linde PLC	1,510
20	Wintrust Financial Corp.	1,721	18	Minerals Technologies, Inc.	1,202
		<u>51,204</u>	10	Stepan Co.	1,122
Beverages — 0.6%					<u>8,201</u>
10	Boston Beer Co., Inc. (The), Class A(a)	3,804	Commercial Services & Supplies — 0.2%		
51	Coca-Cola Co. (The)	3,273	12	MSA Safety, Inc.	1,540
			14	Tetra Tech, Inc.	2,146

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2015 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Commercial Services & Supplies — continued			Electronic Equipment, Instruments & Components — continued		
23	Viad Corp.(a)	\$ 777	13	TE Connectivity Ltd.	\$ 1,739
19	Waste Management, Inc.	3,126			9,254
		7,589			
Communications Equipment — 0.1%			Energy Equipment & Services — 0.1%		
27	Ciena Corp.(a)	1,393	156	Archrock, Inc.	1,317
15	Lumentum Holdings, Inc.(a)	1,357	18	Baker Hughes Co.	462
		2,750	63	ChampionX Corp.	1,316
			24	Schlumberger NV	889
Construction & Engineering — 0.1%					3,984
45	AECOM	3,240	Entertainment — 0.9%		
Consumer Finance — 0.5%			10	Activision Blizzard, Inc.	799
244	Ally Financial, Inc.	8,069	22	Electronic Arts, Inc.	2,887
30	American Express Co.	4,621	84	Netflix, Inc.(a)	18,891
51	Capital One Financial Corp.	5,601	31	Take-Two Interactive Software, Inc.(a)	4,115
33	Green Dot Corp., Class A(a)	927	116	Walt Disney Co. (The)(a)	12,308
		19,218	38	Warner Bros Discovery, Inc.(a)	570
Containers & Packaging — 0.1%					39,570
6	Ball Corp.	440	Food & Staples Retailing — 0.2%		
16	International Paper Co.	684	22	BJ's Wholesale Club Holdings, Inc.(a)	1,489
36	Sonoco Products Co.	2,286	2	Costco Wholesale Corp.	1,083
		3,410	32	Kroger Co. (The)	1,486
Distributors — 0.0%			41	SpartanNash Co.	1,324
10	Genuine Parts Co.	1,529	52	Sprouts Farmers Market, Inc.(a)	1,437
Diversified Consumer Services — 0.1%			13	Sysco Corp.	1,104
19	Grand Canyon Education, Inc.(a)	1,825	16	Walgreens Boots Alliance, Inc.	634
29	Service Corp. International	2,160	8	Walmart, Inc.	1,056
		3,985			9,613
Diversified Telecommunication Services — 0.0%			Food Products — 0.2%		
32	AT&T, Inc.	601	19	Campbell Soup Co.	938
36	Lumen Technologies, Inc.	392	53	Darling Ingredients, Inc.(a)	3,672
19	Verizon Communications, Inc.	878	14	General Mills, Inc.	1,047
		1,871	29	Hain Celestial Group, Inc. (The)(a)	660
Electric Utilities — 0.3%			14	Hormel Foods Corp.	691
28	American Electric Power Co., Inc.	2,760	15	Ingredion, Inc.	1,365
35	Edison International	2,372	4	J.M. Smucker Co. (The)	529
34	Eversource Energy	2,999	7	Kellogg Co.	517
15	IDACORP, Inc.	1,676	4	McCormick & Co., Inc.	349
26	NextEra Energy, Inc.	2,197			9,768
		12,004	Gas Utilities — 0.1%		
Electrical Equipment — 0.6%			54	New Jersey Resources Corp.	2,494
5	Acuity Brands, Inc.	912	19	ONE Gas, Inc.	1,614
128	ChargePoint Holdings, Inc.(a)	1,934			4,108
7	Eaton Corp. PLC	1,039	Health Care Equipment & Supplies — 0.5%		
8	Emerson Electric Co.	721	28	Abbott Laboratories	3,048
261	Fluence Energy, Inc.(a)	3,586	5	Becton Dickinson & Co.	1,222
10	Hubbell, Inc.	2,190	2	Cooper Cos., Inc. (The)	654
170	Plug Power, Inc.(a)	3,628	6	DexCom, Inc.(a)	492
12	Rockwell Automation, Inc.	3,063	13	Edwards Lifesciences Corp.(a)	1,307
135	Shoals Technologies Group, Inc., Class A(a)	3,190	15	Globus Medical, Inc., Class A(a)	880
169	Sunrun, Inc.(a)	5,525	19	Haemonetics Corp.(a)	1,320
		25,788	8	Hologic, Inc.(a)	571
Electronic Equipment, Instruments & Components — 0.2%			18	Intuitive Surgical, Inc.(a)	4,143
45	Avnet, Inc.	2,154	47	LeMaitre Vascular, Inc.	2,366
30	Cognex Corp.	1,530	7	Penumbra, Inc.(a)	976
9	Corning, Inc.	331	2	ResMed, Inc.	481
5	II-VI, Inc.(a)	263	7	Shockwave Medical, Inc.(a)	1,477
26	Itron, Inc.(a)	1,518	2	STERIS PLC	451
2	Keysight Technologies, Inc.(a)	325	2	Stryker Corp.	430
5	Littelfuse, Inc.	1,394	1	Teleflex, Inc.	240
					20,058

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2015 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Health Care Providers & Services — 0.7%			Insurance — continued		
23	Acadia Healthcare Co., Inc.(a)	\$ 1,907	29	First American Financial Corp.	\$ 1,682
5	Amedisys, Inc.(a)	599	16	Hanover Insurance Group, Inc. (The)	2,184
22	Centene Corp.(a)	2,045	12	Marsh & McLennan Cos., Inc.	1,968
4	Chemed Corp.	1,925	59	Prudential Financial, Inc.	5,899
8	Cigna Corp.	2,203	41	Reinsurance Group of America, Inc.	4,747
12	CVS Health Corp.	1,148	30	Selective Insurance Group, Inc.	2,336
6	Elevance Health, Inc.	2,863	6	Travelers Cos., Inc. (The)	952
13	Encompass Health Corp.	658	27	Willis Towers Watson PLC	5,587
6	Enhabit, Inc.(a)	105			<u>32,762</u>
31	HCA Healthcare, Inc.	6,585	Interactive Media & Services — 1.2%		
4	Humana, Inc.	1,928	120	Alphabet, Inc., Class A(a)	13,958
4	Quest Diagnostics, Inc.	546	85	Alphabet, Inc., Class C(a)	9,914
39	Select Medical Holdings Corp.	1,155	113	Meta Platforms, Inc., Class A(a)	17,978
23	Tenet Healthcare Corp.(a)	1,521	276	Pinterest, Inc., Class A(a)	5,377
6	UnitedHealth Group, Inc.	3,254	57	Twitter, Inc.(a)	2,372
		<u>28,442</u>			<u>49,599</u>
Health Care Technology — 0.3%			Internet & Direct Marketing Retail — 1.0%		
74	Allscripts Healthcare Solutions, Inc.(a)	1,171	40	Alibaba Group Holding Ltd., Sponsored ADR(a)	3,575
155	Doximity, Inc., Class A(a)	6,559	208	Amazon.com, Inc.(a)	28,069
24	Veeva Systems, Inc., Class A(a)	5,366	164	eBay, Inc.	7,975
		<u>13,096</u>	33	Etsy, Inc.(a)	3,423
Hotels, Restaurants & Leisure — 0.8%					<u>43,042</u>
6	Booking Holdings, Inc.(a)	11,614	IT Services — 1.4%		
9	Expedia Group, Inc.(a)	955	3	Accenture PLC, Class A	919
20	Hilton Worldwide Holdings, Inc.	2,562	4	Automatic Data Processing, Inc.	964
17	Jack in the Box, Inc.	1,175	45	Block, Inc.(a)	3,423
5	McDonald's Corp.	1,317	11	Cognizant Technology Solutions Corp., Class A	748
72	Starbucks Corp.	6,104	11	Concentrix Corp.	1,471
40	Travel & Leisure Co.	1,724	70	Fiserv, Inc.(a)	7,398
85	Yum China Holdings, Inc.	4,140	19	Gartner, Inc.(a)	5,044
26	Yum! Brands, Inc.	3,186	39	Global Payments, Inc.	4,771
		<u>32,777</u>	10	International Business Machines Corp.	1,308
Household Durables — 0.2%			20	Mastercard, Inc., Class A	7,076
8	DR Horton, Inc.	624	4	Paychex, Inc.	513
45	KB Home	1,469	54	PayPal Holdings, Inc.(a)	4,673
19	Meritage Homes Corp.(a)	1,678	10	Perficient, Inc.(a)	1,055
85	PulteGroup, Inc.	3,707	82	Shopify, Inc., Class A(a)	2,856
61	Taylor Morrison Home Corp.(a)	1,751	2	VeriSign, Inc.(a)	378
		<u>9,229</u>	74	Visa, Inc., Class A	15,696
Household Products — 0.2%			7	WEX, Inc.(a)	1,163
51	Colgate-Palmolive Co.	4,016			<u>59,456</u>
15	Kimberly-Clark Corp.	1,977	Leisure Products — 0.0%		
23	Procter & Gamble Co. (The)	3,195	78	Mattel, Inc.(a)	1,810
		<u>9,188</u>	Life Sciences Tools & Services — 0.3%		
Independent Power & Renewable Electricity Producers — 0.1%			8	Agilent Technologies, Inc.	1,073
22	AES Corp. (The)	489	7	Danaher Corp.	2,040
28	NextEra Energy Partners LP	2,316	24	llumina, Inc.(a)	5,200
92	Sunnova Energy International, Inc.(a)	2,394	2	IQVIA Holdings, Inc.(a)	481
		<u>5,199</u>	4	PerkinElmer, Inc.	613
Industrial Conglomerates — 0.1%			9	Repligen Corp.(a)	1,920
7	3M Co.	1,003	3	Thermo Fisher Scientific, Inc.	1,795
45	General Electric Co.	3,326	1	Waters Corp.(a)	364
8	Honeywell International, Inc.	1,539			<u>13,486</u>
		<u>5,868</u>	Machinery — 0.6%		
Insurance — 0.8%			12	AGCO Corp.	1,307
14	Aflac, Inc.	802	5	Caterpillar, Inc.	991
8	Allstate Corp. (The)	936	5	Chart Industries, Inc.(a)	975
84	American International Group, Inc.	4,349	9	Cummins, Inc.	1,992
7	Chubb Ltd.	1,320	12	Deere & Co.	4,118
			7	Illinois Tool Works, Inc.	1,454

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2015 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	Machinery — continued			Pharmaceuticals — continued	
25	ITT, Inc.	\$ 1,876	10	Jazz Pharmaceuticals PLC(a)	\$ 1,561
20	Oshkosh Corp.	1,722	20	Johnson & Johnson	3,490
37	PACCAR, Inc.	3,386	42	Merck & Co., Inc.	3,752
21	Parker-Hannifin Corp.	6,071	88	Novartis AG, Sponsored ADR	7,553
25	Terex Corp.	838	30	Novo Nordisk A/S, Sponsored ADR	3,482
22	Toro Co. (The)	1,892	24	Perrigo Co. PLC	1,005
		<u>26,622</u>	53	Pfizer, Inc.	2,677
			129	Roche Holding AG, Sponsored ADR	5,350
			5	Zoetis, Inc.	913
					<u>36,409</u>
	Media — 0.5%			Professional Services — 0.3%	
1	Cable One, Inc.	1,377	23	Equifax, Inc.	4,805
20	Charter Communications, Inc., Class A(a)	8,642	22	Exponent, Inc.	2,211
207	Comcast Corp., Class A	7,767	23	Korn Ferry	1,506
32	Interpublic Group of Cos., Inc. (The)	956	12	ManpowerGroup, Inc.	941
27	New York Times Co. (The), Class A	863	7	Verisk Analytics, Inc.	1,332
39	News Corp., Class A	668			<u>10,795</u>
27	News Corp., Class B	466		Real Estate Management & Development — 0.2%	
16	Omnicom Group, Inc.	1,117	69	CBRE Group, Inc., Class A(a)	5,908
12	Paramount Global, Class B	284	10	Jones Lang LaSalle, Inc.(a)	1,906
		<u>22,140</u>			<u>7,814</u>
	Metals & Mining — 0.2%			REITs – Apartments — 0.2%	
19	Alcoa Corp.	967	37	American Campus Communities, Inc.	2,417
52	Cleveland-Cliffs, Inc.(a)	921	16	AvalonBay Communities, Inc.	3,423
34	Commercial Metals Co.	1,347	15	Equity Residential	1,176
11	Newmont Corp.	498	6	Essex Property Trust, Inc.	1,719
4	Nucor Corp.	543			<u>8,735</u>
10	Reliance Steel & Aluminum Co.	1,902		REITs – Diversified — 0.2%	
27	Steel Dynamics, Inc.	2,103	106	American Assets Trust, Inc.	3,204
		<u>8,281</u>	7	American Tower Corp.	1,896
			8	Crown Castle International Corp.	1,445
			4	Digital Realty Trust, Inc.	530
	Multi-Utilities — 0.1%		1	Equinix, Inc.	704
18	Consolidated Edison, Inc.	1,787	21	VICI Properties, Inc.	718
8	DTE Energy Co.	1,043	34	Weyerhaeuser Co.	1,235
4	WEC Energy Group, Inc.	415			<u>9,732</u>
		<u>3,245</u>		REITs – Health Care — 0.1%	
	Multiline Retail — 0.1%		10	Ventas, Inc.	538
24	Kohl's Corp.	700	44	Welltower, Inc.	3,799
59	Macy's, Inc.	1,041			<u>4,337</u>
11	Target Corp.	1,797		REITs – Hotels — 0.0%	
		<u>3,538</u>	27	Host Hotels & Resorts, Inc.	481
				REITs – Mortgage — 0.0%	
	Oil, Gas & Consumable Fuels — 1.0%		42	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	1,516
127	Antero Midstream Corp.	1,278		REITs – Office Property — 0.3%	
202	APA Corp.	7,508	23	Alexandria Real Estate Equities, Inc.	3,813
17	Chevron Corp.	2,784	198	Brandywine Realty Trust	1,851
83	CNX Resources Corp.(a)	1,433	97	Corporate Office Properties Trust	2,731
72	ConocoPhillips	7,015	63	Douglas Emmett, Inc.	1,489
21	Diamondback Energy, Inc.	2,689	84	Easterly Government Properties, Inc.	1,703
82	EOG Resources, Inc.	9,120	28	Kilroy Realty Corp.	1,517
44	EQT Corp.	1,937			<u>13,104</u>
34	Exxon Mobil Corp.	3,296		REITs – Shopping Centers — 0.1%	
25	HF Sinclair Corp.	1,196	151	Brixmor Property Group, Inc.	3,500
36	Kinder Morgan, Inc.	648		REITs – Warehouse/Industrials — 0.0%	
34	Marathon Oil Corp.	843	14	ProLogis, Inc.	1,856
4	Occidental Petroleum Corp.	263			
47	Range Resources Corp.(a)	1,554			
180	Southwestern Energy Co.(a)	1,271			
7	Valero Energy Corp.	775			
		<u>43,610</u>			
	Paper & Forest Products — 0.0%				
16	Louisiana-Pacific Corp.	1,018			
	Pharmaceuticals — 0.9%				
63	Bristol-Myers Squibb Co.	4,648			
6	Eli Lilly & Co.	1,978			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
 Natixis Sustainable Future 2015 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Road & Rail — 0.4%			Technology Hardware, Storage & Peripherals — continued		
4	Avis Budget Group, Inc.(a)	\$ 728	23	HP, Inc.	\$ 768
49	Canadian Pacific Railway Ltd.	3,865			1,309
47	CSX Corp.	1,519	Textiles, Apparel & Luxury Goods — 0.2%		
19	Norfolk Southern Corp.	4,772	10	Crocs, Inc.(a)	716
18	Ryder System, Inc.	1,410	6	Deckers Outdoor Corp.(a)	1,879
19	Union Pacific Corp.	4,319	39	NIKE, Inc., Class B	4,482
		<u>16,613</u>	337	Under Armour, Inc., Class A(a)	3,121
Semiconductors & Semiconductor Equipment — 1.3%			9	VF Corp.	402
22	Advanced Micro Devices, Inc.(a)	2,078			<u>10,600</u>
7	Analog Devices, Inc.	1,204	Thrifts & Mortgage Finance — 0.1%		
6	Broadcom, Inc.	3,213	238	MGIC Investment Corp.	3,365
16	Cirrus Logic, Inc.(a)	1,367	36	Mr. Cooper Group, Inc.(a)	1,622
23	Enphase Energy, Inc.(a)	6,536			<u>4,987</u>
13	First Solar, Inc.(a)	1,289	Trading Companies & Distributors — 0.0%		
38	Intel Corp.	1,380	10	GATX Corp.	1,003
37	Lattice Semiconductor Corp.(a)	2,276	Water Utilities — 0.1%		
14	Micron Technology, Inc.	866	16	American States Water Co.	1,395
119	NVIDIA Corp.	21,614	9	American Water Works Co., Inc.	1,399
46	QUALCOMM, Inc.	6,673	34	Essential Utilities, Inc.	1,766
11	Silicon Laboratories, Inc.(a)	1,622			<u>4,560</u>
7	Synaptics, Inc.(a)	1,015	Wireless Telecommunication Services — 0.0%		
7	Texas Instruments, Inc.	1,252	6	T-Mobile US, Inc.(a)	858
8	Universal Display Corp.	924	Total Common Stocks		
17	Wolfspeed, Inc.(a)	1,416	(Identified Cost \$1,139,502)		
		<u>54,725</u>			<u>1,156,777</u>
Software — 2.1%			Principal Amount		
12	Adobe, Inc.(a)	4,921	Bonds and Notes — 20.7%		
3	ANSYS, Inc.(a)	837	Automotive — 0.4%		
4	Aspen Technology, Inc.(a)	816	\$ 9,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	8,850
54	Autodesk, Inc.(a)	11,681	2,000	Lear Corp., 4.250%, 5/15/2029	1,880
12	Blackbaud, Inc.(a)	736	5,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	4,479
4	Citrix Systems, Inc.	406			<u>15,209</u>
24	CommVault Systems, Inc.(a)	1,346	Banking — 3.3%		
3	Fair Isaac Corp.(a)	1,386	9,000	American Express Co., 3.700%, 8/03/2023	9,037
17	Fortinet, Inc.(a)	1,014	10,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	9,657
56	Microsoft Corp.	15,722	8,000	Bank of New York Mellon Corp. (The), Series 12, MTN, 3.650%, 2/04/2024	8,061
23	NortonLifeLock, Inc.	564	5,000	Bank of Nova Scotia (The), 3.400%, 2/11/2024	4,996
238	Oracle Corp.	18,526	11,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	10,030
9	Paylocity Holding Corp.(a)	1,853	9,000	Citigroup, Inc., 4.600%, 3/09/2026	9,163
11	Qualys, Inc.(a)	1,346	9,000	Goldman Sachs Group, Inc. (The), 3.750%, 5/22/2025	8,995
93	Salesforce, Inc.(a)	17,114	9,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	8,870
5	ServiceNow, Inc.(a)	2,233	10,000	KeyCorp, MTN, 2.550%, 10/01/2029	8,888
14	SPS Commerce, Inc.(a)	1,677	4,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	3,821
53	Workday, Inc., Class A(a)	8,220	5,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	5,010
		<u>90,398</u>	5,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	4,515
Specialty Retail — 0.4%			10,000	PNC Financial Services Group, Inc. (The), 2.600%, 7/23/2026	9,624
5	Asbury Automotive Group, Inc.(a)	858	4,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	3,921
5	Best Buy Co., Inc.	385	5,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	4,948
18	Boot Barn Holdings, Inc.(a)	1,121	7,000	State Street Corp., 2.400%, 1/24/2030	6,306
11	Five Below, Inc.(a)	1,398	5,000	Toronto-Dominion Bank (The), GMTN, 2.450%, 1/12/2032	4,324
16	GameStop Corp., Class A(a)	544	10,000	Truist Bank, 3.200%, 4/01/2024	9,996
15	Home Depot, Inc. (The)	4,514			
4	Lithia Motors, Inc.	1,061			
10	Lowe's Cos., Inc.	1,915			
15	TJX Cos., Inc. (The)	917			
1	Tractor Supply Co.	192			
1	Ulta Beauty, Inc.(a)	389			
11	Williams-Sonoma, Inc.	1,589			
		<u>14,883</u>			
Technology Hardware, Storage & Peripherals — 0.0%					
38	Hewlett Packard Enterprise Co.	541			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2015 Fund – (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
	Banking — continued			Healthcare — continued	
\$ 10,000	Westpac Banking Corp., 2.350%, 2/19/2025	\$ 9,754	\$ 5,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	\$ 4,957
		139,916	5,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	4,580
					24,557
	Brokerage — 0.4%			Integrated Energy — 0.4%	
10,000	BlackRock, Inc., 2.400%, 4/30/2030	9,085	10,000	Exxon Mobil Corp., 2.992%, 3/19/2025	9,961
10,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	7,754	7,000	Shell International Finance BV, 6.375%, 12/15/2038	8,427
		16,839			18,388
	Building Materials — 0.3%			Life Insurance — 0.0%	
5,000	Fortune Brands Home & Security, Inc., 4.000%, 3/25/2032	4,586	2,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,073
10,000	Owens Corning, 3.950%, 8/15/2029	9,532		Mortgage Related — 4.9%	
		14,118	24,169	FHLMC, 2.500%, 2/01/2052	22,559
	Chemicals — 0.0%		11,776	FHLMC, 3.000%, 4/01/2052	11,347
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,945	8,870	FHLMC, 3.500%, 5/01/2052	8,784
	Diversified Manufacturing — 0.3%		50,015	FNMA, 2.000%, with various maturities in 2051(b)	45,091
10,000	3M Co., 3.050%, 4/15/2030	9,487	47,228	FNMA, 2.500%, with various maturities from 2050 to 2051(b)	44,140
5,000	Emerson Electric Co., 2.000%, 12/21/2028	4,563	47,805	FNMA, 3.000%, with various maturities from 2034 to 2052(b)	46,333
		14,050	26,647	FNMA, 3.500%, with various maturities from 2049 to 2052(b)	26,461
	Electric — 1.1%		1,976	FNMA, 4.000%, 3/01/2050	1,995
9,000	Duke Energy Corp., 3.750%, 4/15/2024	9,037	2,306	FNMA, 4.500%, with various maturities in 2049(b)	2,368
11,000	Entergy Corp., 0.900%, 9/15/2025	10,017			209,078
5,000	Exelon Corp., 4.050%, 4/15/2030	4,958		Natural Gas — 0.2%	
11,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	9,677	11,000	NiSource, Inc., 0.950%, 8/15/2025	10,069
3,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	2,766		Pharmaceuticals — 0.5%	
2,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	1,730	9,000	AbbVie, Inc., 3.600%, 5/14/2025	9,001
9,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	8,925	5,000	Biogen, Inc., 2.250%, 5/01/2030	4,272
		47,110	5,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	4,952
	Environmental — 0.1%		3,000	Viatrix, Inc., 3.850%, 6/22/2040	2,189
6,000	Republic Services, Inc., 1.450%, 2/15/2031	4,954			20,414
2,000	Waste Management, Inc., 2.950%, 6/01/2041	1,629		Property & Casualty Insurance — 0.1%	
		6,583	3,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	2,695
	Finance Companies — 0.3%			Railroads — 0.2%	
6,000	Ares Capital Corp., 3.250%, 7/15/2025	5,658	10,000	CSX Corp., 2.600%, 11/01/2026	9,720
6,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	5,246		REITs – Apartments — 0.1%	
		10,904	5,000	Essex Portfolio LP, 3.000%, 1/15/2030	4,515
	Food & Beverage — 0.8%			REITs – Health Care — 0.1%	
11,000	Coca-Cola Co. (The), 1.450%, 6/01/2027	10,253	5,000	Welltower, Inc., 2.800%, 6/01/2031	4,336
9,000	General Mills, Inc., 4.000%, 4/17/2025	9,113		REITs – Office Property — 0.6%	
5,000	Mondelez International, Inc., 2.750%, 4/13/2030	4,560	10,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	9,948
10,000	PepsiCo, Inc., 2.750%, 3/19/2030	9,532	5,000	Boston Properties LP, 2.750%, 10/01/2026	4,743
		33,458	11,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	9,332
	Government Owned – No Guarantee — 0.6%				24,023
8,000	Equinor ASA, 3.625%, 4/06/2040	7,340		REITs – Single Tenant — 0.1%	
13,000	Federal National Mortgage Association, 6.625%, 11/15/2030	16,458	3,000	Realty Income Corp., 3.400%, 1/15/2028	2,901
		23,798	3,000	Spirit Realty LP, 2.700%, 2/15/2032	2,417
	Health Insurance — 0.4%				5,318
9,000	Elevance Health, Inc., 4.101%, 3/01/2028	9,126		REITs – Warehouse/Industrials — 0.1%	
7,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	8,221	6,000	Prologis LP, 1.250%, 10/15/2030	4,938
		17,347		Restaurants — 0.2%	
	Healthcare — 0.6%		10,000	Starbucks Corp., 2.250%, 3/12/2030	8,791
5,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	5,107		Retailers — 0.3%	
4,000	Cigna Corp., 3.750%, 7/15/2023	4,007	5,000	Amazon.com, Inc., 3.875%, 8/22/2037	5,035
2,000	CVS Health Corp., 4.300%, 3/25/2028	2,033	11,000	TJX Cos., Inc. (The), 1.150%, 5/15/2028	9,673
4,000	DH Europe Finance II S.a.r.l., 2.200%, 11/15/2024	3,873			14,708

Portfolio of Investments – as of July 31, 2022 (Unaudited)

Natixis Sustainable Future 2015 Fund – (continued)

Principal Amount	Description	Value (t)
Technology — 1.1%		
\$ 9,000	Apple, Inc., 2.500%, 2/09/2025	\$ 8,920
4,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	3,792
4,000	Intel Corp., 2.450%, 11/15/2029	3,688
10,000	International Business Machines Corp., 4.000%, 6/20/2042	9,116
4,000	NVIDIA Corp., 2.850%, 4/01/2030	3,817
9,000	Oracle Corp., 2.950%, 5/15/2025	8,774
10,000	QUALCOMM, Inc., 1.650%, 5/20/2032	8,469
		<u>46,576</u>
Treasuries — 2.6%		
10,000	U.S. Treasury Bond, 2.250%, 5/15/2041	8,561
9,000	U.S. Treasury Bond, 2.500%, 5/15/2046	7,801
18,700	U.S. Treasury Bond, 2.875%, 11/15/2046	17,390
26,000	U.S. Treasury Bond, 3.000%, 5/15/2045	24,633
9,100	U.S. Treasury Bond, 3.000%, 2/15/2048	8,754
9,100	U.S. Treasury Bond, 3.000%, 2/15/2049	8,872
37,000	U.S. Treasury Note, 0.375%, 11/30/2025	34,153
		<u>110,164</u>
Utility Other — 0.1%		
4,000	Essential Utilities, Inc., 4.276%, 5/01/2049	3,614
Wireless — 0.2%		
8,000	Vodafone Group PLC, 6.150%, 2/27/2037	8,904
Wirelines — 0.3%		
4,000	AT&T, Inc., 3.650%, 6/01/2051	3,259
8,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 2.511%, 5/15/2025(c)	7,983
		<u>11,242</u>
	Total Bonds and Notes (Identified Cost \$980,138)	<u>885,400</u>
Shares		
Exchange-Traded Funds — 3.4%		
2,230	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$153,955)	147,648
Mutual Funds — 4.9%		
4,615	WCM Focused Emerging Markets Fund, Institutional Class	61,199
7,141	WCM Focused International Growth Fund, Institutional Class	148,684
	Total Mutual Funds (Identified Cost \$247,772)	<u>209,883</u>
Affiliated Mutual Funds — 41.9%		
63,495	Loomis Sayles Inflation Protected Securities Fund, Class N	683,840
45,931	Loomis Sayles Limited Term Government and Agency Fund, Class N	503,865
51,523	Mirova Global Green Bond Fund, Class N	462,679
12,832	Mirova International Sustainable Equity Fund, Class N	143,587
	Total Affiliated Mutual Funds (Identified Cost \$1,972,523)	<u>1,793,971</u>

Principal Amount	Description	Value (t)
Short-Term Investments — 3.0%		
\$127,527	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/29/2022 at 0.650% to be repurchased at \$127,534 on 8/01/2022 collateralized by \$129,800 U.S. Treasury Note, 3.000% due 7/15/2025 valued at \$130,459 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$127,527)	\$ 127,527
	Total Investments — 100.9% (Identified Cost \$4,621,417)	4,321,206
	Other assets less liabilities — (0.9)%	(37,049)
	Net Assets — 100.0%	<u>\$ 4,284,157</u>
(t)	See Note 2 of Notes to Financial Statements.	
(a)	Non-income producing security.	
(b)	The Fund's investment in mortgage related securities of Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.	
(c)	Variable rate security. Rate as of July 31, 2022 is disclosed.	
144A	All or a portion of these securities are exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2022, the value of Rule 144A holdings amounted to \$7,613 or 0.2% of net assets.	
ADR	An American Depositary Receipt is a certificate issued by a custodian bank representing the right to receive securities of the foreign issuer described. The values of ADRs may be significantly influenced by trading on exchanges not located in the United States.	
ETF	Exchange-Traded Fund	
FHLMC	Federal Home Loan Mortgage Corp.	
FNMA	Federal National Mortgage Association	
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, 2022 (Unaudited)

Fixed Income	59.3%
Equity	38.6
Short-Term Investments	3.0
Total Investments	100.9
Other assets less liabilities	(0.9)
Net Assets	<u>100.0%</u>

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natisx Sustainable Future 2020 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 33.0% of Net Assets			Beverages — continued		
Aerospace & Defense — 0.6%			10	Keurig Dr Pepper, Inc.	\$ 387
40	AAR Corp.(a)	\$ 1,781	147	Monster Beverage Corp.(a)	14,644
8	Axon Enterprise, Inc.(a)	882	13	PepsiCo, Inc.	2,275
83	Boeing Co. (The)(a)	13,223			25,336
1	L3Harris Technologies, Inc.	240	Biotechnology — 1.0%		
3	Lockheed Martin Corp.	1,241	23	AbbVie, Inc.	3,301
12	Moog, Inc., Class A	1,028	46	Alnylam Pharmaceuticals, Inc.(a)	6,534
2	Northrop Grumman Corp.	958	10	Amgen, Inc.	2,475
25	Raytheon Technologies Corp.	2,330	28	Arrowhead Pharmaceuticals, Inc.(a)	1,191
		21,683	7	Biogen, Inc.(a)	1,505
Air Freight & Logistics — 0.2%			36	BioMarin Pharmaceutical, Inc.(a)	3,098
41	Expeditors International of Washington, Inc.	4,356	56	CRISPR Therapeutics AG(a)	4,200
2	FedEx Corp.	466	5	Gilead Sciences, Inc.	299
16	GXO Logistics, Inc.(a)	768	34	Halozyne Therapeutics, Inc.(a)	1,662
5	United Parcel Service, Inc., Class B	975	7	Moderna, Inc.(a)	1,149
		6,565	15	Neurocrine Biosciences, Inc.(a)	1,412
Airlines — 0.1%			18	Regeneron Pharmaceuticals, Inc.(a)	10,470
39	Delta Air Lines, Inc.(a)	1,240			37,296
134	JetBlue Airways Corp.(a)	1,128	Building Products — 0.4%		
		2,368	24	Builders FirstSource, Inc.(a)	1,632
Auto Components — 0.3%			8	Carlisle Cos., Inc.	2,369
127	BorgWarner, Inc.	4,885	18	Carrier Global Corp.	730
90	Dana, Inc.	1,508	9	Johnson Controls International PLC	485
15	Dorman Products, Inc.(a)	1,516	8	Lennox International, Inc.	1,916
12	Visteon Corp.(a)	1,531	63	Masco Corp.	3,489
		9,440	26	Owens Corning	2,411
Automobiles — 0.7%			17	Trex Co., Inc.(a)	1,097
206	General Motors Co.(a)	7,470			14,129
21	Tesla, Inc.(a)	18,720	Capital Markets — 2.0%		
12	Thor Industries, Inc.	1,012	3	Ameriprise Financial, Inc.	810
		27,202	129	Bank of New York Mellon Corp. (The)	5,606
Banks — 1.5%			2	BlackRock, Inc.	1,338
61	Ameris Bancorp	2,885	126	Charles Schwab Corp. (The)	8,700
149	Bank of America Corp.	5,038	5	CME Group, Inc.	997
62	Cadence Bank	1,618	13	FactSet Research Systems, Inc.	5,586
165	Citigroup, Inc.	8,563	19	Goldman Sachs Group, Inc. (The)	6,334
39	Citizens Financial Group, Inc.	1,481	55	Intercontinental Exchange, Inc.	5,609
13	Fifth Third Bancorp	444	44	Janus Henderson Group PLC	1,134
279	FNB Corp.	3,337	152	KKR & Co., Inc.	8,430
194	Fulton Financial Corp.	3,238	18	Moody's Corp.	5,585
38	Huntington Bancshares, Inc.	505	20	Morgan Stanley	1,686
55	International Bancshares Corp.	2,412	11	MSCI, Inc.	5,295
12	JPMorgan Chase & Co.	1,384	5	Northern Trust Corp.	499
61	KeyCorp	1,116	11	S&P Global, Inc.	4,146
4	M&T Bank Corp.	710	77	SEI Investments Co.	4,263
7	PNC Financial Services Group, Inc. (The)	1,162	98	State Street Corp.	6,962
61	Regions Financial Corp.	1,292	8	Virtus Investment Partners, Inc.	1,651
2	Signature Bank	371			74,631
1	SVB Financial Group(a)	403	Chemicals — 0.2%		
62	Truist Financial Corp.	3,129	3	Air Products & Chemicals, Inc.	745
81	Trustmark Corp.	2,630	8	DuPont de Nemours, Inc.	490
30	U.S. Bancorp	1,416	23	HB Fuller Co.	1,477
49	Webster Financial Corp.	2,276	17	Innospec, Inc.	1,734
145	Wells Fargo & Co.	6,361	5	Linde PLC	1,510
22	Wintrust Financial Corp.	1,893	20	Minerals Technologies, Inc.	1,336
		53,664	11	Stepan Co.	1,234
Beverages — 0.7%					8,526
12	Boston Beer Co., Inc. (The), Class A(a)	4,565	Commercial Services & Supplies — 0.2%		
54	Coca-Cola Co. (The)	3,465	12	MSA Safety, Inc.	1,540
			14	Tetra Tech, Inc.	2,146

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2020 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	Commercial Services & Supplies — continued			Electronic Equipment, Instruments & Components — continued	
24	Viad Corp.(a)	\$ 810	14	TE Connectivity Ltd.	\$ 1,872
21	Waste Management, Inc.	3,456			10,435
		7,952		Energy Equipment & Services — 0.1%	
	Communications Equipment — 0.1%		162	Archrock, Inc.	1,367
29	Ciena Corp.(a)	1,497	21	Baker Hughes Co.	540
16	Lumentum Holdings, Inc.(a)	1,447	71	ChampionX Corp.	1,483
		2,944	22	Schlumberger NV	815
	Construction & Engineering — 0.1%				4,205
45	AECOM	3,240		Entertainment — 1.2%	
	Consumer Finance — 0.5%		10	Activision Blizzard, Inc.	800
258	Ally Financial, Inc.	8,532	24	Electronic Arts, Inc.	3,150
29	American Express Co.	4,467	89	Netflix, Inc.(a)	20,016
55	Capital One Financial Corp.	6,041	33	Take-Two Interactive Software, Inc.(a)	4,380
34	Green Dot Corp., Class A(a)	955	123	Walt Disney Co. (The)(a)	13,050
		19,995	142	Warner Bros Discovery, Inc.(a)	2,130
	Containers & Packaging — 0.1%				43,526
7	Ball Corp.	514		Food & Staples Retailing — 0.3%	
13	International Paper Co.	556	23	BJ's Wholesale Club Holdings, Inc.(a)	1,557
38	Sonoco Products Co.	2,413	2	Costco Wholesale Corp.	1,083
		3,483	31	Kroger Co. (The)	1,440
	Distributors — 0.1%		43	SpartanNash Co.	1,388
12	Genuine Parts Co.	1,834	55	Sprouts Farmers Market, Inc.(a)	1,520
	Diversified Consumer Services — 0.1%		14	Sysco Corp.	1,189
19	Grand Canyon Education, Inc.(a)	1,825	18	Walgreens Boots Alliance, Inc.	713
30	Service Corp. International	2,234	9	Walmart, Inc.	1,188
		4,059			10,078
	Diversified Telecommunication Services — 0.1%			Food Products — 0.3%	
34	AT&T, Inc.	638	20	Campbell Soup Co.	987
55	Lumen Technologies, Inc.	599	55	Darling Ingredients, Inc.(a)	3,810
20	Verizon Communications, Inc.	924	15	General Mills, Inc.	1,122
		2,161	32	Hain Celestial Group, Inc. (The)(a)	728
	Electric Utilities — 0.3%		13	Hormel Foods Corp.	641
29	American Electric Power Co., Inc.	2,858	16	Ingredion, Inc.	1,456
36	Edison International	2,440	4	J.M. Smucker Co. (The)	529
37	Eversource Energy	3,264	7	Kellogg Co.	518
16	IDACORP, Inc.	1,788	5	McCormick & Co., Inc.	437
27	NextEra Energy, Inc.	2,281			10,228
		12,631		Gas Utilities — 0.1%	
	Electrical Equipment — 0.7%		51	New Jersey Resources Corp.	2,356
5	Acuity Brands, Inc.	912	18	ONE Gas, Inc.	1,529
127	ChargePoint Holdings, Inc.(a)	1,919			3,885
7	Eaton Corp. PLC	1,039		Health Care Equipment & Supplies — 0.6%	
8	Emerson Electric Co.	721	29	Abbott Laboratories	3,156
266	Fluence Energy, Inc.(a)	3,655	5	Becton Dickinson & Co.	1,222
10	Hubbell, Inc.	2,190	2	Cooper Cos., Inc. (The)	654
175	Plug Power, Inc.(a)	3,734	7	DexCom, Inc.(a)	575
12	Rockwell Automation, Inc.	3,063	16	Edwards Lifesciences Corp.(a)	1,609
141	Shoals Technologies Group, Inc., Class A(a)	3,332	16	Globus Medical, Inc., Class A(a)	939
175	Sunrun, Inc.(a)	5,721	19	Haemonetics Corp.(a)	1,320
		26,286	7	Hologic, Inc.(a)	500
	Electronic Equipment, Instruments & Components — 0.3%		17	Intuitive Surgical, Inc.(a)	3,913
48	Avnet, Inc.	2,298	50	LeMaitre Vascular, Inc.	2,518
31	Cognex Corp.	1,581	9	Penumbra, Inc.(a)	1,254
11	Corning, Inc.	404	2	ResMed, Inc.	481
5	II-VI, Inc.(a)	263	8	Shockwave Medical, Inc.(a)	1,687
27	Itron, Inc.(a)	1,577	2	STERIS PLC	451
3	Keysight Technologies, Inc.(a)	488	3	Stryker Corp.	644
7	Littelfuse, Inc.	1,952	1	Teleflex, Inc.	240
					21,163

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2020 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Health Care Providers & Services — 0.8%			Insurance — continued		
24	Acadia Healthcare Co., Inc.(a)	\$ 1,990	28	First American Financial Corp.	\$ 1,624
5	Amedisys, Inc.(a)	599	17	Hanover Insurance Group, Inc. (The)	2,320
23	Centene Corp.(a)	2,138	12	Marsh & McLennan Cos., Inc.	1,968
4	Chemed Corp.	1,924	61	Prudential Financial, Inc.	6,099
8	Cigna Corp.	2,203	45	Reinsurance Group of America, Inc.	5,210
11	CVS Health Corp.	1,053	29	Selective Insurance Group, Inc.	2,258
6	Elevance Health, Inc.	2,863	6	Travelers Cos., Inc. (The)	952
15	Encompass Health Corp.	759	28	Willis Towers Watson PLC	5,794
7	Enhabit, Inc.(a)	123			34,318
32	HCA Healthcare, Inc.	6,798	Interactive Media & Services — 1.4%		
4	Humana, Inc.	1,928	140	Alphabet, Inc., Class A(a)	16,285
4	Quest Diagnostics, Inc.	546	80	Alphabet, Inc., Class C(a)	9,331
41	Select Medical Holdings Corp.	1,214	118	Meta Platforms, Inc., Class A(a)	18,774
23	Tenet Healthcare Corp.(a)	1,521	293	Pinterest, Inc., Class A(a)	5,707
7	UnitedHealth Group, Inc.	3,796	59	Twitter, Inc.(a)	2,455
		29,455			52,552
Health Care Technology — 0.4%			Internet & Direct Marketing Retail — 1.2%		
78	Allscripts Healthcare Solutions, Inc.(a)	1,234	42	Alibaba Group Holding Ltd., Sponsored ADR(a)	3,753
174	Doximity, Inc., Class A(a)	7,364	219	Amazon.com, Inc.(a)	29,554
27	Veeva Systems, Inc., Class A(a)	6,036	166	eBay, Inc.	8,073
		14,634	35	Etsy, Inc.(a)	3,630
Hotels, Restaurants & Leisure — 0.9%					45,010
6	Booking Holdings, Inc.(a)	11,614	IT Services — 1.7%		
10	Expedia Group, Inc.(a)	1,060	3	Accenture PLC, Class A	919
22	Hilton Worldwide Holdings, Inc.	2,818	6	Automatic Data Processing, Inc.	1,447
19	Jack in the Box, Inc.	1,314	50	Block, Inc.(a)	3,803
5	McDonald's Corp.	1,317	10	Cognizant Technology Solutions Corp., Class A	680
74	Starbucks Corp.	6,274	10	Concentrix Corp.	1,338
38	Travel & Leisure Co.	1,638	74	Fiserv, Inc.(a)	7,820
83	Yum China Holdings, Inc.	4,043	20	Gartner, Inc.(a)	5,310
25	Yum! Brands, Inc.	3,063	42	Global Payments, Inc.	5,137
		33,141	11	International Business Machines Corp.	1,439
Household Durables — 0.3%			22	Mastercard, Inc., Class A	7,783
8	DR Horton, Inc.	624	5	Paychex, Inc.	641
50	KB Home	1,632	62	PayPal Holdings, Inc.(a)	5,365
19	Meritage Homes Corp.(a)	1,678	11	Perficient, Inc.(a)	1,161
90	PulteGroup, Inc.	3,926	89	Shopify, Inc., Class A(a)	3,100
67	Taylor Morrison Home Corp.(a)	1,923	3	VeriSign, Inc.(a)	567
		9,783	76	Visa, Inc., Class A	16,120
Household Products — 0.3%			8	WEX, Inc.(a)	1,330
53	Colgate-Palmolive Co.	4,173			63,960
16	Kimberly-Clark Corp.	2,109	Leisure Products — 0.1%		
27	Procter & Gamble Co. (The)	3,750	83	Mattel, Inc.(a)	1,926
		10,032	Life Sciences Tools & Services — 0.4%		
Independent Power & Renewable Electricity Producers — 0.2%			9	Agilent Technologies, Inc.	1,207
24	AES Corp. (The)	533	8	Danaher Corp.	2,332
29	NextEra Energy Partners LP	2,400	26	Illumina, Inc.(a)	5,634
95	Sunnova Energy International, Inc.(a)	2,472	2	IQVIA Holdings, Inc.(a)	480
		5,405	4	PerkinElmer, Inc.	613
Industrial Conglomerates — 0.2%			8	Repligen Corp.(a)	1,707
6	3M Co.	859	3	Thermo Fisher Scientific, Inc.	1,795
47	General Electric Co.	3,474	1	Waters Corp.(a)	364
7	Honeywell International, Inc.	1,347			14,132
		5,680	Machinery — 0.8%		
Insurance — 0.9%			15	AGCO Corp.	1,634
16	Aflac, Inc.	917	7	Caterpillar, Inc.	1,388
7	Allstate Corp. (The)	819	7	Chart Industries, Inc.(a)	1,365
90	American International Group, Inc.	4,659	9	Cummins, Inc.	1,992
9	Chubb Ltd.	1,698	13	Deere & Co.	4,461
			7	Illinois Tool Works, Inc.	1,454

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2020 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	Machinery — continued			Pharmaceuticals — continued	
27	ITT, Inc.	\$ 2,026	11	Jazz Pharmaceuticals PLC(a)	\$ 1,717
20	Oshkosh Corp.	1,722	21	Johnson & Johnson	3,665
39	PACCAR, Inc.	3,569	47	Merck & Co., Inc.	4,199
22	Parker-Hannifin Corp.	6,360	87	Novartis AG, Sponsored ADR	7,467
27	Terex Corp.	905	31	Novo Nordisk A/S, Sponsored ADR	3,598
22	Toro Co. (The)	1,892	26	Perrigo Co. PLC	1,089
		<u>28,768</u>	53	Pfizer, Inc.	2,677
			130	Roche Holding AG, Sponsored ADR	5,391
	Media — 0.6%		6	Zoetis, Inc.	<u>1,095</u>
1	Cable One, Inc.	1,377			<u>37,819</u>
21	Charter Communications, Inc., Class A(a)	9,074		Professional Services — 0.3%	
218	Comcast Corp., Class A	8,179	24	Equifax, Inc.	5,014
39	Interpublic Group of Cos., Inc. (The)	1,165	22	Exponent, Inc.	2,211
30	New York Times Co. (The), Class A	959	22	Korn Ferry	1,441
42	News Corp., Class A	720	13	ManpowerGroup, Inc.	1,019
30	News Corp., Class B	518	9	Verisk Analytics, Inc.	<u>1,712</u>
17	Omnicom Group, Inc.	1,187			<u>11,397</u>
19	Paramount Global, Class B	449		Real Estate Management & Development — 0.2%	
		<u>23,628</u>	74	CBRE Group, Inc., Class A(a)	6,336
	Metals & Mining — 0.2%		10	Jones Lang LaSalle, Inc.(a)	<u>1,907</u>
18	Alcoa Corp.	916			<u>8,243</u>
52	Cleveland-Cliffs, Inc.(a)	921		REITs – Apartments — 0.3%	
36	Commercial Metals Co.	1,426	40	American Campus Communities, Inc.	2,613
9	Newmont Corp.	408	16	AvalonBay Communities, Inc.	3,423
3	Nucor Corp.	407	16	Equity Residential	1,254
10	Reliance Steel & Aluminum Co.	1,903	6	Essex Property Trust, Inc.	<u>1,719</u>
25	Steel Dynamics, Inc.	1,947			<u>9,009</u>
		<u>7,928</u>		REITs – Diversified — 0.3%	
	Multi-Utilities — 0.1%		124	American Assets Trust, Inc.	3,748
20	Consolidated Edison, Inc.	1,985	8	American Tower Corp.	2,167
7	DTE Energy Co.	912	7	Crown Castle International Corp.	1,265
6	WEC Energy Group, Inc.	623	4	Digital Realty Trust, Inc.	530
		<u>3,520</u>	1	Equinix, Inc.	704
	Multiline Retail — 0.1%		21	VICI Properties, Inc.	718
23	Kohl's Corp.	670	32	Weyerhaeuser Co.	<u>1,162</u>
60	Macy's, Inc.	1,059			<u>10,294</u>
11	Target Corp.	1,797		REITs – Health Care — 0.1%	
		<u>3,526</u>	10	Ventas, Inc.	538
	Oil, Gas & Consumable Fuels — 1.3%		44	Welltower, Inc.	<u>3,799</u>
131	Antero Midstream Corp.	1,318			<u>4,337</u>
214	APA Corp.	7,954		REITs – Hotels — 0.0%	
18	Chevron Corp.	2,948	30	Host Hotels & Resorts, Inc.	<u>534</u>
110	CNX Resources Corp.(a)	1,900		REITs – Mortgage — 0.0%	
77	ConocoPhillips	7,502	44	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	<u>1,588</u>
22	Diamondback Energy, Inc.	2,817		REITs – Office Property — 0.4%	
87	EOG Resources, Inc.	9,676	23	Alexandria Real Estate Equities, Inc.	3,813
38	EQT Corp.	1,673	203	Brandywine Realty Trust	1,898
38	Exxon Mobil Corp.	3,683	94	Corporate Office Properties Trust	2,646
26	HF Sinclair Corp.	1,243	69	Douglas Emmett, Inc.	1,631
42	Kinder Morgan, Inc.	756	92	Easterly Government Properties, Inc.	1,865
30	Marathon Oil Corp.	744	30	Kilroy Realty Corp.	<u>1,625</u>
8	Occidental Petroleum Corp.	526			<u>13,478</u>
48	Range Resources Corp.(a)	1,587		REITs – Shopping Centers — 0.1%	
183	Southwestern Energy Co.(a)	1,292	155	Brixmor Property Group, Inc.	<u>3,593</u>
6	Valero Energy Corp.	665		REITs – Warehouse/Industrials — 0.1%	
		<u>46,284</u>	15	ProLogis, Inc.	<u>1,988</u>
	Paper & Forest Products — 0.0%			Road & Rail — 0.5%	
16	Louisiana-Pacific Corp.	1,018	4	Avis Budget Group, Inc.(a)	728
	Pharmaceuticals — 1.0%		47	Canadian Pacific Railway Ltd.	3,707
67	Bristol-Myers Squibb Co.	4,943			
6	Eli Lilly & Co.	1,978			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2020 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Road & Rail — continued			Textiles, Apparel & Luxury Goods — 0.3%		
51	CSX Corp.	\$ 1,649	10	Crocs, Inc.(a)	\$ 716
20	Norfolk Southern Corp.	5,023	6	Deckers Outdoor Corp.(a)	1,879
17	Ryder System, Inc.	1,331	41	NIKE, Inc., Class B	4,712
19	Union Pacific Corp.	4,319	345	Under Armour, Inc., Class A(a)	3,195
		<u>16,757</u>	10	VF Corp.	447
					<u>10,949</u>
Semiconductors & Semiconductor Equipment — 1.5%			Thrifts & Mortgage Finance — 0.1%		
23	Advanced Micro Devices, Inc.(a)	2,173	251	MGIC Investment Corp.	3,549
7	Analog Devices, Inc.	1,204	39	Mr. Cooper Group, Inc.(a)	1,757
7	Broadcom, Inc.	3,748			<u>5,306</u>
17	Cirrus Logic, Inc.(a)	1,453	Trading Companies & Distributors — 0.0%		
24	Enphase Energy, Inc.(a)	6,820	11	GATX Corp.	1,103
13	First Solar, Inc.(a)	1,289	Water Utilities — 0.1%		
36	Intel Corp.	1,307	17	American States Water Co.	1,482
37	Lattice Semiconductor Corp.(a)	2,275	9	American Water Works Co., Inc.	1,399
15	Micron Technology, Inc.	928	37	Essential Utilities, Inc.	1,922
119	NVIDIA Corp.	21,614			<u>4,803</u>
47	QUALCOMM, Inc.	6,818	Wireless Telecommunication Services — 0.0%		
14	Silicon Laboratories, Inc.(a)	2,065	6	T-Mobile US, Inc.(a)	858
7	Synaptics, Inc.(a)	1,015	Total Common Stocks		
7	Texas Instruments, Inc.	1,252	(Identified Cost \$1,308,651)		
10	Universal Display Corp.	1,155			<u>1,211,911</u>
16	Wolfspeed, Inc.(a)	1,333	Principal Amount		
		<u>56,449</u>	Bonds and Notes — 18.9%		
Software — 2.5%			Automotive — 0.4%		
12	Adobe, Inc.(a)	4,921	\$ 7,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	6,883
3	ANSYS, Inc.(a)	837	3,000	Lear Corp., 4.250%, 5/15/2029	2,820
4	Aspen Technology, Inc.(a)	816	4,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	3,583
57	Autodesk, Inc.(a)	12,330			<u>13,286</u>
15	Blackbaud, Inc.(a)	920	Banking — 3.0%		
4	Citrix Systems, Inc.	406	7,000	American Express Co., 3.700%, 8/03/2023	7,029
19	CommVault Systems, Inc.(a)	1,066	8,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	7,726
4	Fair Isaac Corp.(a)	1,848	6,000	Bank of New York Mellon Corp. (The), Series 12, MTN, 3.650%, 2/04/2024	6,046
17	Fortinet, Inc.(a)	1,014	3,000	Bank of Nova Scotia (The), 3.400%, 2/11/2024	2,998
58	Microsoft Corp.	16,283	9,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	8,207
23	NortonLifeLock, Inc.	564	7,000	Citigroup, Inc., 4.600%, 3/09/2026	7,127
247	Oracle Corp.	19,227	8,000	Goldman Sachs Group, Inc. (The), 3.750%, 5/22/2025	7,996
8	Paylocity Holding Corp.(a)	1,647	7,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	6,898
11	Qualys, Inc.(a)	1,346	7,000	KeyCorp, MTN, 2.550%, 10/01/2029	6,222
95	Salesforce, Inc.(a)	17,482	3,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	2,866
5	ServiceNow, Inc.(a)	2,233	4,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	4,008
15	SPS Commerce, Inc.(a)	1,796	5,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	4,515
55	Workday, Inc., Class A(a)	8,531	8,000	PNC Financial Services Group, Inc. (The), 2.600%, 7/23/2026	7,699
		<u>93,267</u>	3,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	2,940
Specialty Retail — 0.4%			3,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	2,969
5	Asbury Automotive Group, Inc.(a)	858	6,000	State Street Corp., 2.400%, 1/24/2030	5,405
4	Best Buy Co., Inc.	308	4,000	Toronto-Dominion Bank (The), GMTN, 2.450%, 1/12/2032	3,459
17	Boot Barn Holdings, Inc.(a)	1,059	8,000	Truist Bank, 3.200%, 4/01/2024	7,996
10	Five Below, Inc.(a)	1,271	8,000	Westpac Banking Corp., 2.350%, 2/19/2025	7,803
16	GameStop Corp., Class A(a)	544			<u>109,909</u>
15	Home Depot, Inc. (The)	4,514	Technology Hardware, Storage & Peripherals — 0.0%		
5	Lithia Motors, Inc.	1,326	39	Hewlett Packard Enterprise Co.	555
11	Lowe's Cos., Inc.	2,107	22	HP, Inc.	735
14	TJX Cos., Inc. (The)	856			<u>1,290</u>
2	Tractor Supply Co.	383			
1	Ulta Beauty, Inc.(a)	389			
11	Williams-Sonoma, Inc.	1,589			
		<u>15,204</u>			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2020 Fund – (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
Brokerage — 0.4%			Integrated Energy — 0.3%		
\$ 8,000	BlackRock, Inc., 2.400%, 4/30/2030	\$ 7,268	\$ 8,000	Exxon Mobil Corp., 2.992%, 3/19/2025	\$ 7,968
8,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	6,204	4,000	Shell International Finance BV, 6.375%, 12/15/2038	4,816
		13,472			12,784
Building Materials — 0.3%			Life Insurance — 0.1%		
4,000	Fortune Brands Home & Security, Inc., 4.000%, 3/25/2032	3,669	2,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,073
8,000	Owens Corning, 3.950%, 8/15/2029	7,626	Mortgage Related — 5.1%		
		11,295	34,602	FHLMC, 2.500%, with various maturities from 2051 to 2052(b)	32,300
Chemicals — 0.1%			14,692	FHLMC, 3.000%, with various maturities from 2049 to 2052(b)	14,161
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,945	8,870	FHLMC, 3.500%, 5/01/2052	8,784
Diversified Manufacturing — 0.3%			42,254	FNMA, 2.000%, with various maturities from 2050 to 2051(b)	38,095
8,000	3M Co., 3.050%, 4/15/2030	7,589	31,910	FNMA, 2.500%, with various maturities from 2050 to 2051(b)	29,824
5,000	Emerson Electric Co., 2.000%, 12/21/2028	4,564	39,748	FNMA, 3.000%, with various maturities from 2035 to 2052(b)	38,481
		12,153	22,011	FNMA, 3.500%, with various maturities from 2049 to 2052(b)	21,858
Electric — 1.1%			1,317	FNMA, 4.000%, 3/01/2050	1,330
7,000	Duke Energy Corp., 3.750%, 4/15/2024	7,029	1,522	FNMA, 4.500%, with various maturities in 2049(b)	1,564
9,000	Entergy Corp., 0.900%, 9/15/2025	8,196			186,397
5,000	Exelon Corp., 4.050%, 4/15/2030	4,958	Natural Gas — 0.2%		
8,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	7,038	9,000	NiSource, Inc., 0.950%, 8/15/2025	8,238
3,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	2,766	Pharmaceuticals — 0.4%		
4,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	3,461	7,000	AbbVie, Inc., 3.600%, 5/14/2025	7,001
7,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	6,941	3,000	Biogen, Inc., 2.250%, 5/01/2030	2,563
		40,389	5,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	4,952
Environmental — 0.1%			2,000	Viatrix, Inc., 3.850%, 6/22/2040	1,459
4,000	Republic Services, Inc., 1.450%, 2/15/2031	3,302			15,975
2,000	Waste Management, Inc., 2.950%, 6/01/2041	1,630	Property & Casualty Insurance — 0.1%		
		4,932	2,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	1,797
Finance Companies — 0.2%			Railroads — 0.2%		
4,000	Ares Capital Corp., 3.250%, 7/15/2025	3,772	7,000	CSX Corp., 2.600%, 11/01/2026	6,804
5,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	4,371	REITs – Apartments — 0.1%		
		8,143	5,000	Essex Portfolio LP, 3.000%, 1/15/2030	4,516
Food & Beverage — 0.6%			REITs – Health Care — 0.1%		
7,000	Coca-Cola Co. (The), 1.450%, 6/01/2027	6,525	5,000	Welltower, Inc., 2.800%, 6/01/2031	4,336
7,000	General Mills, Inc., 4.000%, 4/17/2025	7,088	REITs – Office Property — 0.6%		
3,000	Mondelez International, Inc., 2.750%, 4/13/2030	2,736	8,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	7,959
7,000	PepsiCo, Inc., 2.750%, 3/19/2030	6,672	5,000	Boston Properties LP, 2.750%, 10/01/2026	4,742
		23,021	9,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	7,635
Government Owned – No Guarantee — 0.5%					20,336
6,000	Equinor ASA, 3.625%, 4/06/2040	5,505	REITs – Single Tenant — 0.1%		
11,000	Federal National Mortgage Association, 6.625%, 11/15/2030	13,926	3,000	Realty Income Corp., 3.400%, 1/15/2028	2,901
		19,431	3,000	Spirit Realty LP, 2.700%, 2/15/2032	2,417
Health Insurance — 0.4%					5,318
7,000	Elevance Health, Inc., 4.101%, 3/01/2028	7,098	REITs – Warehouse/Industrials — 0.1%		
5,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	5,872	5,000	Prologis LP, 1.250%, 10/15/2030	4,115
		12,970	Restaurants — 0.2%		
Healthcare — 0.5%			7,000	Starbucks Corp., 2.250%, 3/12/2030	6,154
4,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	4,086	Retailers — 0.3%		
2,000	CVS Health Corp., 4.300%, 3/25/2028	2,033	3,000	Amazon.com, Inc., 3.875%, 8/22/2037	3,021
4,000	DH Europe Finance II S.a.r.l., 2.200%, 11/15/2024	3,873	9,000	TJX Cos., Inc. (The), 1.150%, 5/15/2028	7,914
5,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	4,957			10,935
5,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	4,580	Technology — 1.1%		
		19,529	7,000	Apple, Inc., 2.500%, 2/09/2025	6,937
			4,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	3,792

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2020 Fund – (continued)

Principal Amount	Description	Value (t)
Technology — continued		
\$ 5,000	Intel Corp., 2.450%, 11/15/2029	\$ 4,610
7,000	International Business Machines Corp., 4.000%, 6/20/2042	6,381
5,000	NVIDIA Corp., 2.850%, 4/01/2030	4,771
7,000	Oracle Corp., 2.950%, 5/15/2025	6,824
7,000	QUALCOMM, Inc., 1.650%, 5/20/2032	5,929
		<u>39,244</u>
Treasuries — 1.4%		
8,000	U.S. Treasury Bond, 2.250%, 5/15/2041	6,848
7,000	U.S. Treasury Bond, 2.500%, 5/15/2046	6,067
11,000	U.S. Treasury Bond, 2.875%, 11/15/2046	10,230
11,000	U.S. Treasury Bond, 3.000%, 5/15/2045	10,422
9,000	U.S. Treasury Bond, 3.000%, 2/15/2048	8,658
11,000	U.S. Treasury Bond, 3.000%, 2/15/2049	10,725
		<u>52,950</u>
Utility Other — 0.1%		
4,000	Essential Utilities, Inc., 4.276%, 5/01/2049	3,614
Wireless — 0.2%		
6,000	Vodafone Group PLC, 6.150%, 2/27/2037	6,678
Wirelines — 0.3%		
3,000	AT&T, Inc., 3.650%, 6/01/2051	2,444
7,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 2.511%, 5/15/2025(c)	6,985
		<u>9,429</u>
	Total Bonds and Notes (Identified Cost \$755,591)	<u>692,168</u>
Shares		
Exchange-Traded Funds — 4.3%		
2,400	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$178,319)	<u>158,904</u>
Mutual Funds — 6.0%		
4,354	WCM Focused Emerging Markets Fund, Institutional Class	57,740
7,710	WCM Focused International Growth Fund, Institutional Class	160,518
	Total Mutual Funds (Identified Cost \$260,702)	<u>218,258</u>
Affiliated Mutual Funds — 35.5%		
38,973	Loomis Sayles Inflation Protected Securities Fund, Class N	419,743
33,168	Loomis Sayles Limited Term Government and Agency Fund, Class N	363,852
40,320	Mirova Global Green Bond Fund, Class N	362,073
14,103	Mirova International Sustainable Equity Fund, Class N	157,815
	Total Affiliated Mutual Funds (Identified Cost \$1,406,641)	<u>1,303,483</u>

Principal Amount	Description	Value (t)
Short-Term Investments — 3.2%		
\$118,588	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/29/2022 at 0.650% to be repurchased at \$118,594 on 8/01/2022 collateralized by \$46,300 U.S. Treasury Note, 3.000% due 7/15/2025 valued at \$46,535; \$61,900 U.S. Treasury Note, 0.500% due 1/15/2028 valued at \$74,744 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$118,588)	\$ 118,588
	Total Investments — 100.9% (Identified Cost \$4,028,492)	3,703,312
	Other assets less liabilities — (0.9%)	(32,634)
	Net Assets — 100.0%	<u>\$ 3,670,678</u>
(t)	See Note 2 of Notes to Financial Statements.	
(a)	Non-income producing security.	
(b)	The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.	
(c)	Variable rate security. Rate as of July 31, 2022 is disclosed.	
144A	All or a portion of these securities are exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2022, the value of Rule 144A holdings amounted to \$6,658 or 0.2% of net assets.	
ADR	An American Depositary Receipt is a certificate issued by a custodian bank representing the right to receive securities of the foreign issuer described. The values of ADRs may be significantly influenced by trading on exchanges not located in the United States.	
ETF	Exchange-Traded Fund	
FHLMC	Federal Home Loan Mortgage Corp.	
FNMA	Federal National Mortgage Association	
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, 2022 (Unaudited)

Fixed Income	50.1%
Equity	47.6
Short-Term Investments	<u>3.2</u>
Total Investments	100.9
Other assets less liabilities	<u>(0.9)</u>
Net Assets	<u>100.0%</u>

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natisx Sustainable Future 2025 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 36.5% of Net Assets			Beverages — continued		
Aerospace & Defense — 0.6%			20	Keurig Dr Pepper, Inc.	\$ 775
85	AAR Corp.(a)	\$ 3,785	303	Monster Beverage Corp.(a)	30,185
19	Axon Enterprise, Inc.(a)	2,094	30	PepsiCo, Inc.	5,249
167	Boeing Co. (The)(a)	26,605			51,898
3	L3Harris Technologies, Inc.	720	Biotechnology — 1.1%		
6	Lockheed Martin Corp.	2,483	47	AbbVie, Inc.	6,745
29	Moog, Inc., Class A	2,483	97	Alnylam Pharmaceuticals, Inc.(a)	13,778
4	Northrop Grumman Corp.	1,916	20	Amgen, Inc.	4,949
54	Raytheon Technologies Corp.	5,033	58	Arrowhead Pharmaceuticals, Inc.(a)	2,467
		45,119	12	Biogen, Inc.(a)	2,581
Air Freight & Logistics — 0.2%			78	BioMarin Pharmaceutical, Inc.(a)	6,712
85	Expeditors International of Washington, Inc.	9,031	110	CRISPR Therapeutics AG(a)	8,250
7	FedEx Corp.	1,632	17	Gilead Sciences, Inc.	1,016
31	GXO Logistics, Inc.(a)	1,488	77	Halozyme Therapeutics, Inc.(a)	3,765
11	United Parcel Service, Inc., Class B	2,144	16	Moderna, Inc.(a)	2,625
		14,295	30	Neurocrine Biosciences, Inc.(a)	2,824
Airlines — 0.1%			37	Regeneron Pharmaceuticals, Inc.(a)	21,523
76	Delta Air Lines, Inc.(a)	2,417			77,235
261	JetBlue Airways Corp.(a)	2,197	Building Products — 0.4%		
		4,614	47	Builders FirstSource, Inc.(a)	3,196
Auto Components — 0.3%			18	Carlisle Cos., Inc.	5,330
273	BorgWarner, Inc.	10,499	31	Carrier Global Corp.	1,256
176	Dana, Inc.	2,950	19	Johnson Controls International PLC	1,024
34	Dorman Products, Inc.(a)	3,437	18	Lennox International, Inc.	4,312
24	Visteon Corp.(a)	3,062	137	Masco Corp.	7,587
		19,948	54	Owens Corning	5,008
Automobiles — 0.8%			36	Trex Co., Inc.(a)	2,323
450	General Motors Co.(a)	16,317			30,036
43	Tesla, Inc.(a)	38,332	Capital Markets — 2.2%		
26	Thor Industries, Inc.	2,193	7	Ameriprise Financial, Inc.	1,889
		56,842	258	Bank of New York Mellon Corp. (The)	11,213
Banks — 1.6%			5	BlackRock, Inc.	3,346
131	Ameris Bancorp	6,195	252	Charles Schwab Corp. (The)	17,401
310	Bank of America Corp.	10,481	11	CME Group, Inc.	2,194
134	Cadence Bank	3,497	27	FactSet Research Systems, Inc.	11,601
354	Citigroup, Inc.	18,373	40	Goldman Sachs Group, Inc. (The)	13,336
65	Citizens Financial Group, Inc.	2,468	115	Intercontinental Exchange, Inc.	11,729
26	Fifth Third Bancorp	887	85	Janus Henderson Group PLC	2,190
601	FNB Corp.	7,188	333	KKR & Co., Inc.	18,468
419	Fulton Financial Corp.	6,993	38	Moody's Corp.	11,790
75	Huntington Bancshares, Inc.	997	31	Morgan Stanley	2,613
112	International Bancshares Corp.	4,912	22	MSCI, Inc.	10,589
27	JPMorgan Chase & Co.	3,115	11	Northern Trust Corp.	1,098
121	KeyCorp	2,214	24	S&P Global, Inc.	9,046
8	M&T Bank Corp.	1,420	167	SEI Investments Co.	9,245
18	PNC Financial Services Group, Inc. (The)	2,987	201	State Street Corp.	14,279
128	Regions Financial Corp.	2,711	18	Virtus Investment Partners, Inc.	3,714
4	Signature Bank	742			155,741
3	SVB Financial Group(a)	1,211	Chemicals — 0.3%		
124	Truist Financial Corp.	6,258	7	Air Products & Chemicals, Inc.	1,737
174	Trustmark Corp.	5,650	17	DuPont de Nemours, Inc.	1,041
66	U.S. Bancorp	3,115	52	HB Fuller Co.	3,338
106	Webster Financial Corp.	4,924	37	Innospec, Inc.	3,774
313	Wells Fargo & Co.	13,731	13	Linde PLC	3,926
49	Wintrust Financial Corp.	4,216	44	Minerals Technologies, Inc.	2,940
		114,285	23	Stepan Co.	2,581
Beverages — 0.7%					19,337
21	Boston Beer Co., Inc. (The), Class A(a)	7,989	Commercial Services & Supplies — 0.2%		
120	Coca-Cola Co. (The)	7,700	24	MSA Safety, Inc.	3,080
			31	Tetra Tech, Inc.	4,751

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2025 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	Commercial Services & Supplies — continued			Electronic Equipment, Instruments & Components — continued	
50	Viad Corp.(a)	\$ 1,689	30	TE Connectivity Ltd.	\$ 4,012
41	Waste Management, Inc.	6,747			22,509
		16,267		Energy Equipment & Services — 0.1%	
	Communications Equipment — 0.1%		315	Archrock, Inc.	2,659
57	Ciena Corp.(a)	2,941	36	Baker Hughes Co.	925
35	Lumentum Holdings, Inc.(a)	3,166	137	ChampionX Corp.	2,862
		6,107	44	Schlumberger NV	1,629
	Construction & Engineering — 0.1%				8,075
98	AECOM	7,056		Entertainment — 1.3%	
	Consumer Finance — 0.6%		20	Activision Blizzard, Inc.	1,599
557	Ally Financial, Inc.	18,420	48	Electronic Arts, Inc.	6,299
61	American Express Co.	9,395	187	Netflix, Inc.(a)	42,056
115	Capital One Financial Corp.	12,630	71	Take-Two Interactive Software, Inc.(a)	9,424
65	Green Dot Corp., Class A(a)	1,827	265	Walt Disney Co. (The)(a)	28,117
		42,272	206	Warner Bros Discovery, Inc.(a)	3,090
	Containers & Packaging — 0.1%				90,585
12	Ball Corp.	881		Food & Staples Retailing — 0.3%	
25	International Paper Co.	1,069	52	BJ's Wholesale Club Holdings, Inc.(a)	3,520
81	Sonoco Products Co.	5,143	4	Costco Wholesale Corp.	2,165
		7,093	68	Kroger Co. (The)	3,158
	Distributors — 0.1%		96	SpartanNash Co.	3,100
21	Genuine Parts Co.	3,210	123	Sprouts Farmers Market, Inc.(a)	3,400
	Diversified Consumer Services — 0.1%		29	Sysco Corp.	2,462
43	Grand Canyon Education, Inc.(a)	4,131	33	Walgreens Boots Alliance, Inc.	1,308
61	Service Corp. International	4,542	18	Walmart, Inc.	2,377
		8,673			21,490
	Diversified Telecommunication Services — 0.1%			Food Products — 0.3%	
72	AT&T, Inc.	1,352	37	Campbell Soup Co.	1,826
90	Lumen Technologies, Inc.	980	118	Darling Ingredients, Inc.(a)	8,175
42	Verizon Communications, Inc.	1,940	27	General Mills, Inc.	2,019
		4,272	67	Hain Celestial Group, Inc. (The)(a)	1,524
	Electric Utilities — 0.4%		28	Hormel Foods Corp.	1,382
67	American Electric Power Co., Inc.	6,603	35	Ingredion, Inc.	3,184
73	Edison International	4,947	7	J.M. Smucker Co. (The)	926
76	Eversource Energy	6,705	14	Kellogg Co.	1,035
33	IDACORP, Inc.	3,687	8	McCormick & Co., Inc.	699
53	NextEra Energy, Inc.	4,478			20,770
		26,420		Gas Utilities — 0.1%	
	Electrical Equipment — 0.8%		111	New Jersey Resources Corp.	5,127
13	Acuity Brands, Inc.	2,371	40	ONE Gas, Inc.	3,398
249	ChargePoint Holdings, Inc.(a)	3,762			8,525
17	Eaton Corp. PLC	2,523		Health Care Equipment & Supplies — 0.6%	
15	Emerson Electric Co.	1,351	58	Abbott Laboratories	6,313
521	Fluence Energy, Inc.(a)	7,159	15	Becton Dickinson & Co.	3,665
23	Hubbell, Inc.	5,037	5	Cooper Cos., Inc. (The)	1,635
397	Plug Power, Inc.(a)	8,472	13	DexCom, Inc.(a)	1,067
24	Rockwell Automation, Inc.	6,127	31	Edwards Lifesciences Corp.(a)	3,117
279	Shoals Technologies Group, Inc., Class A(a)	6,593	33	Globus Medical, Inc., Class A(a)	1,937
354	Sunrun, Inc.(a)	11,572	38	Haemonetics Corp.(a)	2,641
		54,967	13	Hologic, Inc.(a)	928
	Electronic Equipment, Instruments & Components — 0.3%		35	Intuitive Surgical, Inc.(a)	8,056
102	Avnet, Inc.	4,883	106	LeMaitre Vascular, Inc.	5,337
68	Cognex Corp.	3,467	19	Penumbra, Inc.(a)	2,648
22	Corning, Inc.	809	5	ResMed, Inc.	1,202
11	II-VI, Inc.(a)	579	16	Shockwave Medical, Inc.(a)	3,375
74	Itron, Inc.(a)	4,321	4	STERIS PLC	903
5	Keysight Technologies, Inc.(a)	813	6	Stryker Corp.	1,288
13	Littelfuse, Inc.	3,625	3	Teleflex, Inc.	721
					44,833

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2025 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Health Care Providers & Services — 0.9%			Insurance — continued		
51	Acadia Healthcare Co., Inc.(a)	\$ 4,228	56	First American Financial Corp.	\$ 3,248
11	Amedisys, Inc.(a)	1,318	35	Hanover Insurance Group, Inc. (The)	4,776
48	Centene Corp.(a)	4,463	29	Marsh & McLennan Cos., Inc.	4,755
8	Chemed Corp.	3,849	129	Prudential Financial, Inc.	12,899
20	Cigna Corp.	5,507	94	Reinsurance Group of America, Inc.	10,883
25	CVS Health Corp.	2,392	63	Selective Insurance Group, Inc.	4,905
12	Elevance Health, Inc.	5,725	15	Travelers Cos., Inc. (The)	2,380
30	Encompass Health Corp.	1,519	61	Willis Towers Watson PLC	12,623
15	Enhabit, Inc.(a)	263			<u>73,067</u>
71	HCA Healthcare, Inc.	15,082	Interactive Media & Services — 1.6%		
9	Humana, Inc.	4,338	305	Alphabet, Inc., Class A(a)	35,478
9	Quest Diagnostics, Inc.	1,229	157	Alphabet, Inc., Class C(a)	18,312
84	Select Medical Holdings Corp.	2,488	250	Meta Platforms, Inc., Class A(a)	39,775
46	Tenet Healthcare Corp.(a)	3,041	631	Pinterest, Inc., Class A(a)	12,292
14	UnitedHealth Group, Inc.	7,593	119	Twitter, Inc.(a)	4,952
		<u>63,035</u>			<u>110,809</u>
Health Care Technology — 0.4%			Internet & Direct Marketing Retail — 1.4%		
153	Allscripts Healthcare Solutions, Inc.(a)	2,420	88	Alibaba Group Holding Ltd., Sponsored ADR(a)	7,864
343	Doximity, Inc., Class A(a)	14,516	453	Amazon.com, Inc.(a)	61,132
52	Veeva Systems, Inc., Class A(a)	11,626	360	eBay, Inc.	17,507
		<u>28,562</u>	76	Etsy, Inc.(a)	7,883
Hotels, Restaurants & Leisure — 1.0%					<u>94,386</u>
12	Booking Holdings, Inc.(a)	23,228	IT Services — 1.9%		
20	Expedia Group, Inc.(a)	2,121	8	Accenture PLC, Class A	2,450
46	Hilton Worldwide Holdings, Inc.	5,891	12	Automatic Data Processing, Inc.	2,893
37	Jack in the Box, Inc.	2,558	98	Block, Inc.(a)	7,454
12	McDonald's Corp.	3,161	20	Cognizant Technology Solutions Corp., Class A	1,359
158	Starbucks Corp.	13,395	22	Concentrix Corp.	2,943
83	Travel & Leisure Co.	3,578	160	Fiserv, Inc.(a)	16,909
180	Yum China Holdings, Inc.	8,768	42	Gartner, Inc.(a)	11,150
57	Yum! Brands, Inc.	6,985	92	Global Payments, Inc.	11,253
		<u>69,685</u>	20	International Business Machines Corp.	2,616
Household Durables — 0.3%			45	Mastercard, Inc., Class A	15,921
17	DR Horton, Inc.	1,326	9	Paychex, Inc.	1,154
107	KB Home	3,492	121	PayPal Holdings, Inc.(a)	10,470
42	Meritage Homes Corp.(a)	3,709	23	Perficient, Inc.(a)	2,427
193	PulteGroup, Inc.	8,419	178	Shopify, Inc., Class A(a)	6,200
137	Taylor Morrison Home Corp.(a)	3,932	6	VeriSign, Inc.(a)	1,135
		<u>20,878</u>	163	Visa, Inc., Class A	34,574
Household Products — 0.3%			18	WEX, Inc.(a)	2,992
107	Colgate-Palmolive Co.	8,425			<u>133,900</u>
34	Kimberly-Clark Corp.	4,481	Leisure Products — 0.1%		
56	Procter & Gamble Co. (The)	7,779	177	Mattel, Inc.(a)	4,106
		<u>20,685</u>	Life Sciences Tools & Services — 0.4%		
Independent Power & Renewable Electricity Producers — 0.2%			18	Agilent Technologies, Inc.	2,414
49	AES Corp. (The)	1,089	18	Danaher Corp.	5,246
58	NextEra Energy Partners LP	4,799	52	Illumina, Inc.(a)	11,267
196	Sunnova Energy International, Inc.(a)	5,100	4	IQVIA Holdings, Inc.(a)	961
		<u>10,988</u>	6	PerkinElmer, Inc.	919
Industrial Conglomerates — 0.2%			18	Repligen Corp.(a)	3,841
14	3M Co.	2,005	7	Thermo Fisher Scientific, Inc.	4,189
102	General Electric Co.	7,539	3	Waters Corp.(a)	1,092
17	Honeywell International, Inc.	3,272			<u>29,929</u>
		<u>12,816</u>	Machinery — 0.9%		
Insurance — 1.0%			27	AGCO Corp.	2,941
29	Aflac, Inc.	1,662	14	Caterpillar, Inc.	2,775
15	Allstate Corp. (The)	1,755	12	Chart Industries, Inc.(a)	2,341
189	American International Group, Inc.	9,785	21	Cummins, Inc.	4,647
18	Chubb Ltd.	3,396	26	Deere & Co.	8,923
			15	Illinois Tool Works, Inc.	3,116

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2025 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	Machinery — continued			Pharmaceuticals — continued	
59	ITT, Inc.	\$ 4,427	24	Jazz Pharmaceuticals PLC(a)	\$ 3,745
47	Oshkosh Corp.	4,047	48	Johnson & Johnson	8,377
84	PACCAR, Inc.	7,688	95	Merck & Co., Inc.	8,487
48	Parker-Hannifin Corp.	13,876	187	Novartis AG, Sponsored ADR	16,050
54	Terex Corp.	1,810	68	Novo Nordisk A/S, Sponsored ADR	7,892
49	Toro Co. (The)	4,214	58	Perrigo Co. PLC	2,429
		<u>60,805</u>	104	Pfizer, Inc.	5,253
			276	Roche Holding AG, Sponsored ADR	11,446
			12	Zoetis, Inc.	<u>2,191</u>
					<u>80,520</u>
	Media — 0.7%			Professional Services — 0.3%	
3	Cable One, Inc.	4,130	53	Equifax, Inc.	11,072
45	Charter Communications, Inc., Class A(a)	19,445	45	Exponent, Inc.	4,522
459	Comcast Corp., Class A	17,222	49	Korn Ferry	3,210
82	Interpublic Group of Cos., Inc. (The)	2,449	29	ManpowerGroup, Inc.	2,274
63	New York Times Co. (The), Class A	2,013	15	Verisk Analytics, Inc.	<u>2,854</u>
81	News Corp., Class A	1,388			<u>23,932</u>
54	News Corp., Class B	933			
36	Omnicom Group, Inc.	2,514		Real Estate Management & Development — 0.3%	
31	Paramount Global, Class B	733	162	CBRE Group, Inc., Class A(a)	13,871
		<u>50,827</u>	24	Jones Lang LaSalle, Inc.(a)	<u>4,576</u>
					<u>18,447</u>
	Metals & Mining — 0.3%			REITs – Apartments — 0.3%	
36	Alcoa Corp.	1,832	82	American Campus Communities, Inc.	5,356
104	Cleveland-Cliffs, Inc.(a)	1,842	36	AvalonBay Communities, Inc.	7,702
81	Commercial Metals Co.	3,209	27	Equity Residential	2,116
25	Newmont Corp.	1,132	13	Essex Property Trust, Inc.	<u>3,725</u>
7	Nucor Corp.	951			<u>18,899</u>
24	Reliance Steel & Aluminum Co.	4,566		REITs – Diversified — 0.3%	
58	Steel Dynamics, Inc.	4,517	240	American Assets Trust, Inc.	7,255
		<u>18,049</u>	18	American Tower Corp.	4,875
			16	Crown Castle International Corp.	2,890
	Multi-Utilities — 0.1%		8	Digital Realty Trust, Inc.	1,060
44	Consolidated Edison, Inc.	4,368	2	Equinix, Inc.	1,407
16	DTE Energy Co.	2,085	57	VICI Properties, Inc.	1,949
11	WEC Energy Group, Inc.	1,142	59	Weyerhaeuser Co.	<u>2,143</u>
		<u>7,595</u>			<u>21,579</u>
	Multiline Retail — 0.1%			REITs – Health Care — 0.1%	
48	Kohl's Corp.	1,399	18	Ventas, Inc.	968
118	Macy's, Inc.	2,083	90	Welltower, Inc.	<u>7,771</u>
22	Target Corp.	3,594			<u>8,739</u>
		<u>7,076</u>		REITs – Hotels — 0.0%	
			62	Host Hotels & Resorts, Inc.	<u>1,104</u>
	Oil, Gas & Consumable Fuels — 1.4%			REITs – Mortgage — 0.1%	
298	Antero Midstream Corp.	2,998	95	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	<u>3,429</u>
463	APA Corp.	17,210		REITs – Office Property — 0.4%	
39	Chevron Corp.	6,387	47	Alexandria Real Estate Equities, Inc.	7,792
195	CNX Resources Corp.(a)	3,368	434	Brandywine Realty Trust	4,058
165	ConocoPhillips	16,076	202	Corporate Office Properties Trust	5,686
47	Diamondback Energy, Inc.	6,017	148	Douglas Emmett, Inc.	3,499
188	EOG Resources, Inc.	20,909	197	Easterly Government Properties, Inc.	3,993
84	EQT Corp.	3,699	62	Kilroy Realty Corp.	<u>3,359</u>
83	Exxon Mobil Corp.	8,045			<u>28,387</u>
59	HF Sinclair Corp.	2,821		REITs – Shopping Centers — 0.1%	
70	Kinder Morgan, Inc.	1,259	334	Brixmor Property Group, Inc.	<u>7,742</u>
61	Marathon Oil Corp.	1,513		REITs – Warehouse/Industrials — 0.1%	
14	Occidental Petroleum Corp.	920	30	ProLogis, Inc.	<u>3,977</u>
94	Range Resources Corp.(a)	3,109			
357	Southwestern Energy Co.(a)	2,520			
14	Valero Energy Corp.	1,551			
		<u>98,402</u>			
	Paper & Forest Products — 0.0%				
32	Louisiana-Pacific Corp.	2,036			
		<u>2,036</u>			
	Pharmaceuticals — 1.2%				
136	Bristol-Myers Squibb Co.	10,034			
14	Eli Lilly & Co.	4,616			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2025 Fund – (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
	Banking — continued			Healthcare — continued	
\$ 13,000	Truist Bank, 3.200%, 4/01/2024	\$ 12,994	\$ 6,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	\$ 5,949
13,000	Westpac Banking Corp., 2.350%, 2/19/2025	12,680	8,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	7,328
		188,803			33,258
	Brokerage — 0.3%			Integrated Energy — 0.3%	
12,000	BlackRock, Inc., 2.400%, 4/30/2030	10,902	13,000	Exxon Mobil Corp., 2.992%, 3/19/2025	12,949
16,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	12,407	8,000	Shell International Finance BV, 6.375%, 12/15/2038	9,631
		23,309			22,580
	Building Materials — 0.3%			Life Insurance — 0.0%	
7,000	Fortune Brands Home & Security, Inc., 4.000%, 3/25/2032	6,421	3,000	Athene Holding Ltd., 6.150%, 4/03/2030	3,110
13,000	Owens Corning, 3.950%, 8/15/2029	12,391		Mortgage Related — 5.2%	
		18,812	58,006	FHLMC, 2.500%, 2/01/2052	54,143
	Chemicals — 0.1%		15,702	FHLMC, 3.000%, 4/01/2052	15,129
4,000	LYB International Finance BV, 5.250%, 7/15/2043	3,890	18,889	FHLMC, 3.500%, with various maturities from 2049 to 2052(b)	18,779
	Diversified Manufacturing — 0.3%		90,178	FNMA, 2.000%, with various maturities from 2050 to 2051(b)	81,303
13,000	3M Co., 3.050%, 4/15/2030	12,332	81,761	FNMA, 2.500%, with various maturities from 2050 to 2051(b)	76,409
7,000	Emerson Electric Co., 2.000%, 12/21/2028	6,389	79,176	FNMA, 3.000%, with various maturities from 2034 to 2052(b)	76,641
		18,721	35,298	FNMA, 3.500%, with various maturities from 2049 to 2052(b)	35,034
	Electric — 0.9%		2,261	FNMA, 4.000%, with various maturities from 2049 to 2050(b)	2,285
11,000	Duke Energy Corp., 3.750%, 4/15/2024	11,045	2,779	FNMA, 4.500%, with various maturities from 2048 to 2049(b)	2,856
14,000	Entergy Corp., 0.900%, 9/15/2025	12,749			362,579
6,000	Exelon Corp., 4.050%, 4/15/2030	5,949		Natural Gas — 0.2%	
14,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	12,316	14,000	NiSource, Inc., 0.950%, 8/15/2025	12,815
5,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	4,610		Pharmaceuticals — 0.4%	
4,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	3,461	11,000	AbbVie, Inc., 3.600%, 5/14/2025	11,002
10,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	9,917	7,000	Biogen, Inc., 2.250%, 5/01/2030	5,981
		60,047	8,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	7,922
	Environmental — 0.2%		6,000	Viatrix, Inc., 3.850%, 6/22/2040	4,378
8,000	Republic Services, Inc., 1.450%, 2/15/2031	6,605			29,283
7,000	Waste Management, Inc., 2.950%, 6/01/2041	5,704		Property & Casualty Insurance — 0.1%	
		12,309	5,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	4,492
	Finance Companies — 0.2%		12,000	Railroads — 0.2%	
7,000	Ares Capital Corp., 3.250%, 7/15/2025	6,601		CSX Corp., 2.600%, 11/01/2026	11,664
7,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	6,120		REITs – Apartments — 0.1%	
		12,721	7,000	Essex Portfolio LP, 3.000%, 1/15/2030	6,322
	Food & Beverage — 0.6%			REITs – Health Care — 0.1%	
14,000	Coca-Cola Co. (The), 1.450%, 6/01/2027	13,049	8,000	Welltower, Inc., 2.800%, 6/01/2031	6,938
11,000	General Mills, Inc., 4.000%, 4/17/2025	11,138		REITs – Office Property — 0.4%	
7,000	Mondelez International, Inc., 2.750%, 4/13/2030	6,385	13,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	12,933
12,000	PepsiCo, Inc., 2.750%, 3/19/2030	11,438	6,000	Boston Properties LP, 2.750%, 10/01/2026	5,691
		42,010	14,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	11,877
	Government Owned – No Guarantee — 0.5%				30,501
12,000	Equinor ASA, 3.625%, 4/06/2040	11,010		REITs – Single Tenant — 0.1%	
20,000	Federal National Mortgage Association, 6.625%, 11/15/2030	25,320	4,000	Realty Income Corp., 3.400%, 1/15/2028	3,868
		36,330	5,000	Spirit Realty LP, 2.700%, 2/15/2032	4,028
	Health Insurance — 0.3%				7,896
11,000	Elevance Health, Inc., 4.101%, 3/01/2028	11,154		REITs – Warehouse/Industrials — 0.1%	
9,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	10,570	8,000	Prologis LP, 1.250%, 10/15/2030	6,584
		21,724		Restaurants — 0.1%	
	Healthcare — 0.5%		12,000	Starbucks Corp., 2.250%, 3/12/2030	10,550
6,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	6,129			
6,000	Cigna Corp., 3.750%, 7/15/2023	6,010			
2,000	CVS Health Corp., 4.300%, 3/25/2028	2,033			
6,000	DH Europe Finance II S.a.r.l., 2.200%, 11/15/2024	5,809			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
 Natixis Sustainable Future 2025 Fund – (continued)

Principal Amount	Description	Value (t)
Retailers — 0.3%		
\$ 7,000	Amazon.com, Inc., 3.875%, 8/22/2037	\$ 7,048
15,000	TJX Cos., Inc. (The), 1.150%, 5/15/2028	13,191
		<u>20,239</u>
Technology — 0.9%		
11,000	Apple, Inc., 2.500%, 2/09/2025	10,902
2,000	Broadcom, Inc., 3.137%, 11/15/2035, 144A	1,608
6,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	5,688
8,000	Intel Corp., 2.450%, 11/15/2029	7,375
12,000	International Business Machines Corp., 4.000%, 6/20/2042	10,940
9,000	NVIDIA Corp., 2.850%, 4/01/2030	8,587
10,000	Oracle Corp., 2.950%, 5/15/2025	9,749
14,000	QUALCOMM, Inc., 1.650%, 5/20/2032	11,857
		<u>66,706</u>
Treasuries — 2.3%		
15,000	U.S. Treasury Bond, 2.250%, 5/15/2041	12,841
18,000	U.S. Treasury Bond, 2.500%, 5/15/2046	15,602
17,000	U.S. Treasury Bond, 2.875%, 11/15/2046	15,809
21,000	U.S. Treasury Bond, 3.000%, 5/15/2045	19,896
12,000	U.S. Treasury Bond, 3.000%, 2/15/2048	11,544
21,000	U.S. Treasury Bond, 3.000%, 2/15/2049	20,474
45,000	U.S. Treasury Note, 0.375%, 11/30/2025	41,537
22,000	U.S. Treasury Note, 2.125%, 12/31/2022	21,938
		<u>159,641</u>
Utility Other — 0.1%		
9,000	Essential Utilities, Inc., 4.276%, 5/01/2049	8,132
Wireless — 0.2%		
11,000	Vodafone Group PLC, 6.150%, 2/27/2037	12,243
Wirelines — 0.2%		
7,000	AT&T, Inc., 3.650%, 6/01/2051	5,703
11,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 2.511%, 5/15/2025(c)	10,976
		<u>16,679</u>
	Total Bonds and Notes (Identified Cost \$1,418,030)	<u>1,292,631</u>

Shares

Exchange-Traded Funds — 5.1%

5,413	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$410,830)	358,395
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Mutual Funds — 7.8%

13,510	WCM Focused Emerging Markets Fund, Institutional Class	179,141
17,509	WCM Focused International Growth Fund, Institutional Class	364,538
	Total Mutual Funds (Identified Cost \$677,112)	<u>543,679</u>

Affiliated Mutual Funds — 29.8%

44,294	Loomis Sayles Inflation Protected Securities Fund, Class N	477,049
53,803	Loomis Sayles Limited Term Government and Agency Fund, Class N	590,223
73,077	Mirova Global Green Bond Fund, Class N	656,228
32,335	Mirova International Sustainable Equity Fund, Class N	361,824
	Total Affiliated Mutual Funds (Identified Cost \$2,302,261)	<u>2,085,324</u>

Principal Amount	Description	Value (t)
Short-Term Investments — 2.5%		
\$178,312	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/29/2022 at 0.650% to be repurchased at \$178,322 on 8/01/2022 collateralized by \$181,300 U.S. Treasury Note, 3.000% due 7/15/2025 valued at \$182,221 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$178,312)	\$ 178,312
	Total Investments — 100.2% (Identified Cost \$7,731,256)	7,011,679
	Other assets less liabilities — (0.2)%	(10,554)
	Net Assets — 100.0%	<u>\$ 7,001,125</u>
(t)	See Note 2 of Notes to Financial Statements.	
(a)	Non-income producing security.	
(b)	The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.	
(c)	Variable rate security. Rate as of July 31, 2022 is disclosed.	
144A	All or a portion of these securities are exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2022, the value of Rule 144A holdings amounted to \$13,983 or 0.2% of net assets.	
ADR	An American Depositary Receipt is a certificate issued by a custodian bank representing the right to receive securities of the foreign issuer described. The values of ADRs may be significantly influenced by trading on exchanges not located in the United States.	
ETF	Exchange-Traded Fund	
FHLMC	Federal Home Loan Mortgage Corp.	
FNMA	Federal National Mortgage Association	
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, 2022 (Unaudited)

Equity	54.6%
Fixed Income	43.1
Short-Term Investments	2.5
Total Investments	100.2
Other assets less liabilities	(0.2)
Net Assets	<u>100.0%</u>

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2030 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 42.4% of Net Assets			Beverages — continued		
Aerospace & Defense — 0.7%			46	Keurig Dr Pepper, Inc.	\$ 1,782
199	AAR Corp.(a)	\$ 8,861	716	Monster Beverage Corp.(a)	71,328
42	Axon Enterprise, Inc.(a)	4,628	65	PepsiCo, Inc.	11,372
387	Boeing Co. (The)(a)	61,653			120,000
8	L3Harris Technologies, Inc.	1,920	Biotechnology — 1.3%		
12	Lockheed Martin Corp.	4,966	108	AbbVie, Inc.	15,499
62	Moog, Inc., Class A	5,310	230	Alnylam Pharmaceuticals, Inc.(a)	32,669
8	Northrop Grumman Corp.	3,831	47	Amgen, Inc.	11,631
116	Raytheon Technologies Corp.	10,812	138	Arrowhead Pharmaceuticals, Inc.(a)	5,869
		101,981	36	Biogen, Inc.(a)	7,742
Air Freight & Logistics — 0.2%			181	BioMarin Pharmaceutical, Inc.(a)	15,575
201	Expeditors International of Washington, Inc.	21,356	258	CRISPR Therapeutics AG(a)	19,350
14	FedEx Corp.	3,264	35	Gilead Sciences, Inc.	2,091
76	GXO Logistics, Inc.(a)	3,648	172	Halozyme Therapeutics, Inc.(a)	8,411
25	United Parcel Service, Inc., Class B	4,872	36	Moderna, Inc.(a)	5,907
		33,140	72	Neurocrine Biosciences, Inc.(a)	6,778
Airlines — 0.1%			83	Regeneron Pharmaceuticals, Inc.(a)	48,281
186	Delta Air Lines, Inc.(a)	5,915			179,803
619	JetBlue Airways Corp.(a)	5,212	Building Products — 0.5%		
		11,127	116	Builders FirstSource, Inc.(a)	7,888
Auto Components — 0.3%			42	Carlisle Cos., Inc.	12,436
627	BorgWarner, Inc.	24,114	81	Carrier Global Corp.	3,283
417	Dana, Inc.	6,989	44	Johnson Controls International PLC	2,372
75	Dorman Products, Inc.(a)	7,582	41	Lennox International, Inc.	9,821
56	Visteon Corp.(a)	7,145	313	Masco Corp.	17,334
		45,830	127	Owens Corning	11,778
Automobiles — 0.9%			81	Trex Co., Inc.(a)	5,226
1,002	General Motors Co.(a)	36,333			70,138
101	Tesla, Inc.(a)	90,036	Capital Markets — 2.6%		
58	Thor Industries, Inc.	4,891	16	Ameriprise Financial, Inc.	4,319
		131,260	609	Bank of New York Mellon Corp. (The)	26,467
Banks — 1.9%			14	BlackRock, Inc.	9,368
308	Ameris Bancorp	14,565	614	Charles Schwab Corp. (The)	42,397
728	Bank of America Corp.	24,614	24	CME Group, Inc.	4,787
289	Cadence Bank	7,543	63	FactSet Research Systems, Inc.	27,070
815	Citigroup, Inc.	42,298	92	Goldman Sachs Group, Inc. (The)	30,672
161	Citizens Financial Group, Inc.	6,113	262	Intercontinental Exchange, Inc.	26,721
63	Fifth Third Bancorp	2,150	206	Janus Henderson Group PLC	5,309
1,404	FNB Corp.	16,792	742	KKR & Co., Inc.	41,151
979	Fulton Financial Corp.	16,339	90	Moody's Corp.	27,922
167	Huntington Bancshares, Inc.	2,219	99	Morgan Stanley	8,346
264	International Bancshares Corp.	11,579	52	MSCI, Inc.	25,030
58	JPMorgan Chase & Co.	6,691	27	Northern Trust Corp.	2,694
287	KeyCorp	5,252	58	S&P Global, Inc.	21,862
18	M&T Bank Corp.	3,194	397	SEI Investments Co.	21,978
38	PNC Financial Services Group, Inc. (The)	6,306	471	State Street Corp.	33,460
243	Regions Financial Corp.	5,147	40	Virtus Investment Partners, Inc.	8,253
10	Signature Bank	1,856			367,806
7	SVB Financial Group(a)	2,825	Chemicals — 0.3%		
282	Truist Financial Corp.	14,232	16	Air Products & Chemicals, Inc.	3,972
408	Trustmark Corp.	13,248	40	DuPont de Nemours, Inc.	2,449
131	U.S. Bancorp	6,183	112	HB Fuller Co.	7,190
248	Webster Financial Corp.	11,520	80	Innospec, Inc.	8,160
718	Wells Fargo & Co.	31,499	26	Linde PLC	7,852
109	Wintrust Financial Corp.	9,378	95	Minerals Technologies, Inc.	6,347
		261,543	55	Stepan Co.	6,172
Beverages — 0.9%					42,142
49	Boston Beer Co., Inc. (The), Class A(a)	18,641	Commercial Services & Supplies — 0.3%		
263	Coca-Cola Co. (The)	16,877	59	MSA Safety, Inc.	7,572
			70	Tetra Tech, Inc.	10,729

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2030 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	Commercial Services & Supplies — continued			Electronic Equipment, Instruments & Components — continued	
119	Viad Corp.(a)	\$ 4,018	70	TE Connectivity Ltd.	\$ 9,361
96	Waste Management, Inc.	15,798			51,834
		38,117		Energy Equipment & Services — 0.1%	
	Communications Equipment — 0.1%		747	Archrock, Inc.	6,305
136	Ciena Corp.(a)	7,018	83	Baker Hughes Co.	2,132
76	Lumentum Holdings, Inc.(a)	6,875	327	ChampionX Corp.	6,831
		13,893	107	Schlumberger NV	3,962
	Construction & Engineering — 0.1%				19,230
229	AECOM	16,488		Entertainment — 1.6%	
	Consumer Finance — 0.7%		49	Activision Blizzard, Inc.	3,917
1,276	Ally Financial, Inc.	42,197	116	Electronic Arts, Inc.	15,223
153	American Express Co.	23,565	432	Netflix, Inc.(a)	97,157
266	Capital One Financial Corp.	29,215	164	Take-Two Interactive Software, Inc.(a)	21,768
158	Green Dot Corp., Class A(a)	4,440	612	Walt Disney Co. (The)(a)	64,933
		99,417	831	Warner Bros Discovery, Inc.(a)	12,465
	Containers & Packaging — 0.1%				215,463
31	Ball Corp.	2,276		Food & Staples Retailing — 0.4%	
67	International Paper Co.	2,866	113	BJ's Wholesale Club Holdings, Inc.(a)	7,650
190	Sonoco Products Co.	12,063	9	Costco Wholesale Corp.	4,872
		17,205	155	Kroger Co. (The)	7,198
	Distributors — 0.1%		206	SpartanNash Co.	6,652
50	Genuine Parts Co.	7,643	264	Sprouts Farmers Market, Inc.(a)	7,297
	Diversified Consumer Services — 0.2%		65	Sysco Corp.	5,519
97	Grand Canyon Education, Inc.(a)	9,319	81	Walgreens Boots Alliance, Inc.	3,209
143	Service Corp. International	10,648	43	Walmart, Inc.	5,678
		19,967			48,075
	Diversified Telecommunication Services — 0.1%			Food Products — 0.3%	
161	AT&T, Inc.	3,024	96	Campbell Soup Co.	4,738
207	Lumen Technologies, Inc.	2,254	254	Darling Ingredients, Inc.(a)	17,597
94	Verizon Communications, Inc.	4,342	67	General Mills, Inc.	5,011
		9,620	149	Hain Celestial Group, Inc. (The)(a)	3,390
	Electric Utilities — 0.4%		66	Hormel Foods Corp.	3,256
144	American Electric Power Co., Inc.	14,193	76	Ingredion, Inc.	6,915
172	Edison International	11,656	19	J.M. Smucker Co. (The)	2,514
163	Eversource Energy	14,380	34	Kellogg Co.	2,513
76	IDACORP, Inc.	8,491	20	McCormick & Co., Inc.	1,747
121	NextEra Energy, Inc.	10,223			47,681
		58,943		Gas Utilities — 0.1%	
	Electrical Equipment — 0.9%		261	New Jersey Resources Corp.	12,055
29	Acuity Brands, Inc.	5,290	87	ONE Gas, Inc.	7,390
598	ChargePoint Holdings, Inc.(a)	9,036			19,445
35	Eaton Corp. PLC	5,194		Health Care Equipment & Supplies — 0.7%	
40	Emerson Electric Co.	3,603	139	Abbott Laboratories	15,129
1,198	Fluence Energy, Inc.(a)	16,460	28	Becton Dickinson & Co.	6,841
54	Hubbell, Inc.	11,827	9	Cooper Cos., Inc. (The)	2,943
935	Plug Power, Inc.(a)	19,953	29	DexCom, Inc.(a)	2,380
58	Rockwell Automation, Inc.	14,806	67	Edwards Lifesciences Corp.(a)	6,736
660	Shoals Technologies Group, Inc., Class A(a)	15,596	80	Globus Medical, Inc., Class A(a)	4,695
825	Sunrun, Inc.(a)	26,969	90	Haemonetics Corp.(a)	6,254
		128,734	36	Hologic, Inc.(a)	2,570
	Electronic Equipment, Instruments & Components — 0.4%		79	Intuitive Surgical, Inc.(a)	18,184
239	Avnet, Inc.	11,441	248	LeMaitre Vascular, Inc.	12,487
147	Cognex Corp.	7,494	40	Penumbra, Inc.(a)	5,575
56	Corning, Inc.	2,058	12	ResMed, Inc.	2,886
29	II-VI, Inc.(a)	1,527	38	Shockwave Medical, Inc.(a)	8,015
165	Itron, Inc.(a)	9,636	10	STERIS PLC	2,257
12	Keysight Technologies, Inc.(a)	1,951	15	Stryker Corp.	3,221
30	Littelfuse, Inc.	8,366	9	Teleflex, Inc.	2,164
					102,337

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2030 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Health Care Providers & Services — 1.0%			Insurance — continued		
119	Acadia Healthcare Co., Inc.(a)	\$ 9,866	133	First American Financial Corp.	\$ 7,714
27	Amedisys, Inc.(a)	3,236	82	Hanover Insurance Group, Inc. (The)	11,191
79	Centene Corp.(a)	7,345	62	Marsh & McLennan Cos., Inc.	10,165
19	Chemed Corp.	9,141	297	Prudential Financial, Inc.	29,697
41	Cigna Corp.	11,290	220	Reinsurance Group of America, Inc.	25,472
52	CVS Health Corp.	4,975	147	Selective Insurance Group, Inc.	11,445
30	Elevance Health, Inc.	14,313	31	Travelers Cos., Inc. (The)	4,920
73	Encompass Health Corp.	3,695	140	Willis Towers Watson PLC	28,972
36	Enhabit, Inc.(a)	630			167,651
159	HCA Healthcare, Inc.	33,775	Interactive Media & Services — 1.9%		
19	Humana, Inc.	9,158	540	Alphabet, Inc., Class A(a)	62,813
19	Quest Diagnostics, Inc.	2,595	567	Alphabet, Inc., Class C(a)	66,135
203	Select Medical Holdings Corp.	6,013	570	Meta Platforms, Inc., Class A(a)	90,687
109	Tenet Healthcare Corp.(a)	7,207	1,445	Pinterest, Inc., Class A(a)	28,148
29	UnitedHealth Group, Inc.	15,728	283	Twitter, Inc.(a)	11,776
		138,967			259,559
Health Care Technology — 0.5%			Internet & Direct Marketing Retail — 1.6%		
363	Allscripts Healthcare Solutions, Inc.(a)	5,743	208	Alibaba Group Holding Ltd., Sponsored ADR(a)	18,589
797	Doximity, Inc., Class A(a)	33,729	1,051	Amazon.com, Inc.(a)	141,832
125	Veeva Systems, Inc., Class A(a)	27,947	838	eBay, Inc.	40,752
		67,419	171	Etsy, Inc.(a)	17,736
Hotels, Restaurants & Leisure — 1.2%					218,909
28	Booking Holdings, Inc.(a)	54,199	IT Services — 2.2%		
45	Expedia Group, Inc.(a)	4,772	15	Accenture PLC, Class A	4,594
107	Hilton Worldwide Holdings, Inc.	13,704	24	Automatic Data Processing, Inc.	5,787
89	Jack in the Box, Inc.	6,153	229	Block, Inc.(a)	17,418
28	McDonald's Corp.	7,374	49	Cognizant Technology Solutions Corp., Class A	3,330
373	Starbucks Corp.	31,623	54	Concentrix Corp.	7,223
189	Travel & Leisure Co.	8,148	366	Fiserv, Inc.(a)	38,679
428	Yum China Holdings, Inc.	20,848	98	Gartner, Inc.(a)	26,017
135	Yum! Brands, Inc.	16,543	205	Global Payments, Inc.	25,075
		163,364	48	International Business Machines Corp.	6,278
Household Durables — 0.3%			98	Mastercard, Inc., Class A	34,671
36	DR Horton, Inc.	2,809	24	Paychex, Inc.	3,079
232	KB Home	7,572	283	PayPal Holdings, Inc.(a)	24,488
91	Meritage Homes Corp.(a)	8,035	55	Perficient, Inc.(a)	5,803
443	PulteGroup, Inc.	19,324	408	Shopify, Inc., Class A(a)	14,211
321	Taylor Morrison Home Corp.(a)	9,213	13	VeriSign, Inc.(a)	2,459
		46,953	373	Visa, Inc., Class A	79,117
Household Products — 0.3%			41	WEX, Inc.(a)	6,815
253	Colgate-Palmolive Co.	19,921			305,044
76	Kimberly-Clark Corp.	10,016	Leisure Products — 0.1%		
126	Procter & Gamble Co. (The)	17,503	414	Mattel, Inc.(a)	9,605
		47,440	Life Sciences Tools & Services — 0.5%		
Independent Power & Renewable Electricity Producers — 0.2%			43	Agilent Technologies, Inc.	5,766
115	AES Corp. (The)	2,555	38	Danaher Corp.	11,076
138	NextEra Energy Partners LP	11,418	119	Illumina, Inc.(a)	25,785
519	Sunnova Energy International, Inc.(a)	13,505	9	IQVIA Holdings, Inc.(a)	2,162
		27,478	19	PerkinElmer, Inc.	2,910
Industrial Conglomerates — 0.2%			43	Repligen Corp.(a)	9,175
32	3M Co.	4,584	16	Thermo Fisher Scientific, Inc.	9,575
234	General Electric Co.	17,295	5	Waters Corp.(a)	1,820
35	Honeywell International, Inc.	6,736			68,269
		28,615	Machinery — 1.0%		
Insurance — 1.2%			58	AGCO Corp.	6,317
67	Aflac, Inc.	3,839	28	Caterpillar, Inc.	5,551
38	Allstate Corp. (The)	4,445	25	Chart Industries, Inc.(a)	4,877
437	American International Group, Inc.	22,623	49	Cummins, Inc.	10,844
38	Chubb Ltd.	7,168	60	Deere & Co.	20,591
			35	Illinois Tool Works, Inc.	7,272

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2030 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Machinery — continued			Pharmaceuticals — continued		
129	ITT, Inc.	\$ 9,679	57	Jazz Pharmaceuticals PLC(a)	\$ 8,896
105	Oshkosh Corp.	9,041	106	Johnson & Johnson	18,499
193	PACCAR, Inc.	17,663	212	Merck & Co., Inc.	18,940
109	Parker-Hannifin Corp.	31,511	443	Novartis AG, Sponsored ADR	38,023
128	Terex Corp.	4,289	163	Novo Nordisk A/S, Sponsored ADR	18,918
116	Toro Co. (The)	9,975	130	Perrigo Co. PLC	5,443
		<u>137,610</u>	236	Pfizer, Inc.	11,920
			661	Roche Holding AG, Sponsored ADR	27,412
			24	Zoetis, Inc.	<u>4,381</u>
					<u>186,665</u>
Media — 0.8%			Professional Services — 0.4%		
7	Cable One, Inc.	9,637	120	Equifax, Inc.	25,069
103	Charter Communications, Inc., Class A(a)	44,506	106	Exponent, Inc.	10,652
1,066	Comcast Corp., Class A	39,996	105	Korn Ferry	6,879
156	Interpublic Group of Cos., Inc. (The)	4,660	62	ManpowerGroup, Inc.	4,861
140	New York Times Co. (The), Class A	4,473	46	Verisk Analytics, Inc.	<u>8,752</u>
182	News Corp., Class A	3,120			<u>56,213</u>
122	News Corp., Class B	2,108	Real Estate Management & Development — 0.3%		
79	Omnicom Group, Inc.	5,517	360	CBRE Group, Inc., Class A(a)	30,823
72	Paramount Global, Class B	<u>1,703</u>	53	Jones Lang LaSalle, Inc.(a)	<u>10,106</u>
		<u>115,720</u>			<u>40,929</u>
Metals & Mining — 0.3%			REITs – Apartments — 0.3%		
88	Alcoa Corp.	4,478	193	American Campus Communities, Inc.	12,607
247	Cleveland-Cliffs, Inc.(a)	4,374	77	AvalonBay Communities, Inc.	16,473
173	Commercial Metals Co.	6,854	68	Equity Residential	5,331
54	Newmont Corp.	2,445	21	Essex Property Trust, Inc.	<u>6,017</u>
16	Nucor Corp.	2,173			<u>40,428</u>
52	Reliance Steel & Aluminum Co.	9,893	REITs – Diversified — 0.4%		
130	Steel Dynamics, Inc.	<u>10,125</u>	551	American Assets Trust, Inc.	16,657
		<u>40,342</u>	45	American Tower Corp.	12,187
			37	Crown Castle International Corp.	6,684
Multi-Utilities — 0.1%			19	Digital Realty Trust, Inc.	2,517
94	Consolidated Edison, Inc.	9,331	5	Equinix, Inc.	3,519
38	DTE Energy Co.	4,951	139	VICI Properties, Inc.	4,752
24	WEC Energy Group, Inc.	<u>2,492</u>	141	Weyerhaeuser Co.	<u>5,121</u>
		<u>16,774</u>			<u>51,437</u>
Multiline Retail — 0.1%			REITs – Health Care — 0.2%		
115	Kohl's Corp.	3,351	48	Ventas, Inc.	2,581
280	Macy's, Inc.	4,942	212	Welltower, Inc.	<u>18,304</u>
51	Target Corp.	<u>8,332</u>			<u>20,885</u>
		<u>16,625</u>	REITs – Hotels — 0.0%		
Oil, Gas & Consumable Fuels — 1.6%			146	Host Hotels & Resorts, Inc.	<u>2,600</u>
645	Antero Midstream Corp.	6,489	REITs – Mortgage — 0.1%		
1,057	APA Corp.	39,289	211	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	<u>7,615</u>
86	Chevron Corp.	14,085	REITs – Office Property — 0.5%		
432	CNX Resources Corp.(a)	7,461	112	Alexandria Real Estate Equities, Inc.	18,567
378	ConocoPhillips	36,828	964	Brandywine Realty Trust	9,013
108	Diamondback Energy, Inc.	13,826	473	Corporate Office Properties Trust	13,315
430	EOG Resources, Inc.	47,825	320	Douglas Emmett, Inc.	7,565
180	EQT Corp.	7,925	438	Easterly Government Properties, Inc.	8,878
183	Exxon Mobil Corp.	17,738	142	Kilroy Realty Corp.	<u>7,694</u>
132	HF Sinclair Corp.	6,312			<u>65,032</u>
160	Kinder Morgan, Inc.	2,878	REITs – Shopping Centers — 0.1%		
149	Marathon Oil Corp.	3,695	781	Brixmor Property Group, Inc.	<u>18,104</u>
29	Occidental Petroleum Corp.	1,907	REITs – Warehouse/Industrials — 0.1%		
223	Range Resources Corp.(a)	7,375	74	ProLogis, Inc.	<u>9,809</u>
846	Southwestern Energy Co.(a)	5,973			
32	Valero Energy Corp.	<u>3,545</u>			
		<u>223,151</u>			
Paper & Forest Products — 0.0%					
78	Louisiana-Pacific Corp.	<u>4,963</u>			
Pharmaceuticals — 1.3%					
321	Bristol-Myers Squibb Co.	23,683			
32	Eli Lilly & Co.	<u>10,550</u>			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2030 Fund – (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
	Banking — continued			Healthcare — continued	
\$ 23,000	Truist Bank, 3.200%, 4/01/2024	\$ 22,990	\$ 12,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	\$ 11,897
24,000	Westpac Banking Corp., 2.350%, 2/19/2025	23,409	11,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	10,076
		339,047			73,946
	Brokerage — 0.3%			Integrated Energy — 0.3%	
22,000	BlackRock, Inc., 2.400%, 4/30/2030	19,986	25,000	Exxon Mobil Corp., 2.992%, 3/19/2025	24,901
25,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	19,387	16,000	Shell International Finance BV, 6.375%, 12/15/2038	19,262
		39,373			44,163
	Building Materials — 0.3%			Life Insurance — 0.0%	
13,000	Fortune Brands Home & Security, Inc., 4.000%, 3/25/2032	11,925	6,000	Athene Holding Ltd., 6.150%, 4/03/2030	6,220
24,000	Owens Corning, 3.950%, 8/15/2029	22,876		Mortgage Related — 3.5%	
		34,801	76,982	FHLMC, 2.500%, with various maturities from 2051 to 2052(b)	71,860
	Chemicals — 0.0%		35,590	FHLMC, 3.000%, with various maturities from 2049 to 2052(b)	34,302
6,000	LYB International Finance BV, 5.250%, 7/15/2043	5,835	65,050	FHLMC, 3.500%, 5/01/2052	64,413
	Diversified Manufacturing — 0.2%		92,278	FNMA, 2.000%, with various maturities from 2050 to 2051(b)	83,195
21,000	3M Co., 3.050%, 4/15/2030	19,922	83,844	FNMA, 2.500%, with various maturities from 2050 to 2051(b)	78,353
13,000	Emerson Electric Co., 2.000%, 12/21/2028	11,865	90,986	FNMA, 3.000%, with various maturities from 2034 to 2052(b)	87,985
		31,787	62,071	FNMA, 3.500%, with various maturities from 2049 to 2052(b)	61,554
	Electric — 0.8%		2,547	FNMA, 4.000%, with various maturities from 2049 to 2050(b)	2,576
22,000	Duke Energy Corp., 3.750%, 4/15/2024	22,091	2,656	FNMA, 4.500%, with various maturities from 2048 to 2049(b)	2,727
25,000	Entergy Corp., 0.900%, 9/15/2025	22,767			486,965
14,000	Exelon Corp., 4.050%, 4/15/2030	13,882		Natural Gas — 0.2%	
24,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	21,113	25,000	NiSource, Inc., 0.950%, 8/15/2025	22,883
11,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	10,141		Pharmaceuticals — 0.4%	
5,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	4,326	23,000	AbbVie, Inc., 3.600%, 5/14/2025	23,004
22,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	21,817	10,000	Biogen, Inc., 2.250%, 5/01/2030	8,544
		116,137	14,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	13,864
	Environmental — 0.1%		9,000	Viatri, Inc., 3.850%, 6/22/2040	6,567
14,000	Republic Services, Inc., 1.450%, 2/15/2031	11,559			51,979
8,000	Waste Management, Inc., 2.950%, 6/01/2041	6,518		Property & Casualty Insurance — 0.0%	
		18,077	6,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	5,390
	Finance Companies — 0.2%			Railroads — 0.2%	
14,000	Ares Capital Corp., 3.250%, 7/15/2025	13,202	21,000	CSX Corp., 2.600%, 11/01/2026	20,412
14,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	12,240		REITs – Apartments — 0.1%	
		25,442	12,000	Essex Portfolio LP, 3.000%, 1/15/2030	10,837
	Food & Beverage — 0.5%			REITs – Health Care — 0.1%	
24,000	Coca-Cola Co. (The), 1.450%, 6/01/2027	22,369	12,000	Welltower, Inc., 2.800%, 6/01/2031	10,407
21,000	General Mills, Inc., 4.000%, 4/17/2025	21,264		REITs – Office Property — 0.4%	
11,000	Mondelez International, Inc., 2.750%, 4/13/2030	10,033	24,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	23,876
23,000	PepsiCo, Inc., 2.750%, 3/19/2030	21,923	12,000	Boston Properties LP, 2.750%, 10/01/2026	11,382
		75,589	23,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	19,512
	Government Owned - No Guarantee — 0.4%				54,770
18,000	Equinor ASA, 3.625%, 4/06/2040	16,515		REITs – Single Tenant — 0.1%	
35,000	Federal National Mortgage Association, 6.625%, 11/15/2030	44,310	8,000	Realty Income Corp., 3.400%, 1/15/2028	7,737
		60,825	6,000	Spirit Realty LP, 2.700%, 2/15/2032	4,834
	Health Insurance — 0.3%				12,571
19,000	Elevance Health, Inc., 4.101%, 3/01/2028	19,266		REITs – Warehouse/Industrials — 0.1%	
15,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	17,616	14,000	Prologis LP, 1.250%, 10/15/2030	11,523
		36,882		Restaurants — 0.1%	
	Healthcare — 0.5%		22,000	Starbucks Corp., 2.250%, 3/12/2030	19,341
10,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	10,215			
24,000	Cigna Corp., 3.750%, 7/15/2023	24,042			
6,000	CVS Health Corp., 4.300%, 3/25/2028	6,099			
12,000	DH Europe Finance II S.a.r.l., 2.200%, 11/15/2024	11,617			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
 Natixis Sustainable Future 2030 Fund – (continued)

Principal Amount	Description	Value (t)
Retailers — 0.3%		
\$ 13,000	Amazon.com, Inc., 3.875%, 8/22/2037	\$ 13,090
27,000	TJX Cos., Inc. (The), 1.150%, 5/15/2028	23,743
		<u>36,833</u>
Technology — 0.9%		
19,000	Apple, Inc., 2.500%, 2/09/2025	18,830
12,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	11,376
14,000	Intel Corp., 2.450%, 11/15/2029	12,907
23,000	International Business Machines Corp., 4.000%, 6/20/2042	20,968
13,000	NVIDIA Corp., 2.850%, 4/01/2030	12,404
22,000	Oracle Corp., 2.950%, 5/15/2025	21,448
24,000	QUALCOMM, Inc., 1.650%, 5/20/2032	20,326
		<u>118,259</u>
Treasuries — 2.1%		
23,000	U.S. Treasury Bond, 2.250%, 5/15/2041	19,689
20,000	U.S. Treasury Bond, 2.500%, 5/15/2046	17,335
47,000	U.S. Treasury Bond, 2.875%, 11/15/2046	43,708
51,000	U.S. Treasury Bond, 3.000%, 5/15/2045	48,319
29,000	U.S. Treasury Bond, 3.000%, 2/15/2048	27,898
35,000	U.S. Treasury Bond, 3.000%, 2/15/2049	34,124
89,000	U.S. Treasury Note, 0.375%, 11/30/2025	82,151
22,000	U.S. Treasury Note, 2.125%, 12/31/2022	21,938
		<u>295,162</u>
Utility Other — 0.1%		
15,000	Essential Utilities, Inc., 4.276%, 5/01/2049	13,554
Wireless — 0.2%		
20,000	Vodafone Group PLC, 6.150%, 2/27/2037	22,260
Wirelines — 0.2%		
10,000	AT&T, Inc., 3.650%, 6/01/2051	8,147
20,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 2.511%, 5/15/2025(c)	19,957
		<u>28,104</u>
	Total Bonds and Notes (Identified Cost \$2,358,391)	<u>2,167,310</u>
Shares		
Exchange-Traded Funds — 5.8%		
12,114	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$891,166)	<u>802,068</u>
Mutual Funds — 9.3%		
35,056	WCM Focused Emerging Markets Fund, Institutional Class	464,836
40,078	WCM Focused International Growth Fund, Institutional Class	834,432
	Total Mutual Funds (Identified Cost \$1,584,896)	<u>1,299,268</u>
Affiliated Mutual Funds — 23.8%		
62,327	Loomis Sayles Inflation Protected Securities Fund, Class N	671,261
70,962	Loomis Sayles Limited Term Government and Agency Fund, Class N	778,450
117,015	Mirova Global Green Bond Fund, Class N	1,050,795
73,087	Mirova International Sustainable Equity Fund, Class N	817,846
	Total Affiliated Mutual Funds (Identified Cost \$3,706,562)	<u>3,318,352</u>

Principal Amount	Description	Value (t)
Short-Term Investments — 3.2%		
\$446,691	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/29/2022 at 0.650% to be repurchased at \$446,715 on 8/01/2022 collateralized by \$453,700 U.S. Treasury Note, 3.000% due 7/15/2025 valued at \$456,004 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$446,691)	<u>\$ 446,691</u>
	Total Investments — 100.1% (Identified Cost \$14,976,361)	13,929,691
	Other assets less liabilities — (0.1%)	<u>(9,872)</u>
	Net Assets — 100.0%	<u>\$ 13,919,819</u>
(t)	See Note 2 of Notes to Financial Statements.	
(a)	Non-income producing security.	
(b)	The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.	
(c)	Variable rate security. Rate as of July 31, 2022 is disclosed.	
144A	All or a portion of these securities are exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2022, the value of Rule 144A holdings amounted to \$21,885 or 0.2% of net assets.	
ADR	An American Depositary Receipt is a certificate issued by a custodian bank representing the right to receive securities of the foreign issuer described. The values of ADRs may be significantly influenced by trading on exchanges not located in the United States.	
ETF	Exchange-Traded Fund	
FHLMC	Federal Home Loan Mortgage Corp.	
FNMA	Federal National Mortgage Association	
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, 2022 (Unaudited)

Equity	63.4%
Fixed Income	33.5
Short-Term Investments	<u>3.2</u>
Total Investments	100.1
Other assets less liabilities	<u>(0.1)</u>
Net Assets	<u>100.0%</u>

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natisix Sustainable Future 2035 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 48.6% of Net Assets			Beverages — continued		
Aerospace & Defense — 0.8%			849	Monster Beverage Corp.(a)	\$ 84,577
237	AAR Corp.(a)	\$ 10,554	81	PepsiCo, Inc.	14,172
53	Axon Enterprise, Inc.(a)	5,840			143,826
463	Boeing Co. (The)(a)	73,761	Biotechnology — 1.5%		
9	L3Harris Technologies, Inc.	2,160	132	AbbVie, Inc.	18,943
15	Lockheed Martin Corp.	6,207	272	Alnylam Pharmaceuticals, Inc.(a)	38,635
71	Moog, Inc., Class A	6,080	55	Amgen, Inc.	13,611
9	Northrop Grumman Corp.	4,310	172	Arrowhead Pharmaceuticals, Inc.(a)	7,315
145	Raytheon Technologies Corp.	13,515	43	Biogen, Inc.(a)	9,247
		122,427	214	BioMarin Pharmaceutical, Inc.(a)	18,415
			308	CRISPR Therapeutics AG(a)	23,100
Air Freight & Logistics — 0.3%			49	Gilead Sciences, Inc.	2,928
238	Expeditors International of Washington, Inc.	25,287	204	Halozyme Therapeutics, Inc.(a)	9,976
17	FedEx Corp.	3,963	43	Moderna, Inc.(a)	7,056
87	GXO Logistics, Inc.(a)	4,176	90	Neurocrine Biosciences, Inc.(a)	8,472
31	United Parcel Service, Inc., Class B	6,042	103	Regeneron Pharmaceuticals, Inc.(a)	59,914
		39,468			217,612
Airlines — 0.1%			Building Products — 0.6%		
225	Delta Air Lines, Inc.(a)	7,155	140	Builders FirstSource, Inc.(a)	9,520
710	JetBlue Airways Corp.(a)	5,978	51	Carlisle Cos., Inc.	15,101
		13,133	92	Carrier Global Corp.	3,729
Auto Components — 0.4%			51	Johnson Controls International PLC	2,749
765	BorgWarner, Inc.	29,422	50	Lennox International, Inc.	11,977
519	Dana, Inc.	8,698	372	Masco Corp.	20,601
90	Dorman Products, Inc.(a)	9,098	151	Owens Corning	14,004
70	Visteon Corp.(a)	8,931	93	Trex Co., Inc.(a)	6,000
		56,149			83,681
Automobiles — 1.1%			Capital Markets — 3.0%		
1,278	General Motors Co.(a)	46,340	20	Ameriprise Financial, Inc.	5,398
122	Tesla, Inc.(a)	108,757	718	Bank of New York Mellon Corp. (The)	31,204
67	Thor Industries, Inc.	5,650	16	BlackRock, Inc.	10,707
		160,747	734	Charles Schwab Corp. (The)	50,683
Banks — 2.2%			29	CME Group, Inc.	5,785
365	Ameris Bancorp	17,261	75	FactSet Research Systems, Inc.	32,226
863	Bank of America Corp.	29,178	112	Goldman Sachs Group, Inc. (The)	37,340
359	Cadence Bank	9,370	321	Intercontinental Exchange, Inc.	32,739
991	Citigroup, Inc.	51,433	236	Janus Henderson Group PLC	6,082
183	Citizens Financial Group, Inc.	6,949	944	KKR & Co., Inc.	52,354
70	Fifth Third Bancorp	2,388	107	Moody's Corp.	33,197
1,665	FNB Corp.	19,913	115	Morgan Stanley	9,694
1,161	Fulton Financial Corp.	19,377	62	MSCI, Inc.	29,843
201	Huntington Bancshares, Inc.	2,671	29	Northern Trust Corp.	2,894
313	International Bancshares Corp.	13,728	69	S&P Global, Inc.	26,008
71	JPMorgan Chase & Co.	8,191	470	SEI Investments Co.	26,019
328	KeyCorp	6,002	554	State Street Corp.	39,356
22	M&T Bank Corp.	3,904	50	Virtus Investment Partners, Inc.	10,316
47	PNC Financial Services Group, Inc. (The)	7,799			441,845
288	Regions Financial Corp.	6,100	Chemicals — 0.4%		
11	Signature Bank	2,041	20	Air Products & Chemicals, Inc.	4,965
9	SVB Financial Group(a)	3,632	40	DuPont de Nemours, Inc.	2,449
370	Truist Financial Corp.	18,674	139	HB Fuller Co.	8,924
484	Trustmark Corp.	15,716	98	Innospec, Inc.	9,996
198	U.S. Bancorp	9,346	32	Linde PLC	9,664
295	Webster Financial Corp.	13,703	118	Minerals Technologies, Inc.	7,883
876	Wells Fargo & Co.	38,430	68	Stepan Co.	7,630
129	Wintrust Financial Corp.	11,099			51,511
		316,905	Commercial Services & Supplies — 0.3%		
Beverages — 1.0%			71	MSA Safety, Inc.	9,112
58	Boston Beer Co., Inc. (The), Class A(a)	22,065	83	Tetra Tech, Inc.	12,721
326	Coca-Cola Co. (The)	20,920	137	Viad Corp.(a)	4,627
54	Keurig Dr Pepper, Inc.	2,092	116	Waste Management, Inc.	19,089
					45,549

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natisx Sustainable Future 2035 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Communications Equipment — 0.1%			Energy Equipment & Services — 0.2%		
170	Ciena Corp.(a)	\$ 8,772	929	Archrock, Inc.	\$ 7,841
95	Lumentum Holdings, Inc.(a)	8,594	91	Baker Hughes Co.	2,338
		17,366	406	ChampionX Corp.	8,481
			133	Schlumberger NV	4,925
					23,585
Construction & Engineering — 0.1%			Entertainment — 1.8%		
272	AECOM	19,584	61	Activision Blizzard, Inc.	4,877
Consumer Finance — 0.8%			137	Electronic Arts, Inc.	17,978
1,558	Ally Financial, Inc.	51,523	528	Netflix, Inc.(a)	118,747
183	American Express Co.	28,186	200	Take-Two Interactive Software, Inc.(a)	26,546
322	Capital One Financial Corp.	35,365	727	Walt Disney Co. (The)(a)	77,135
182	Green Dot Corp., Class A(a)	5,114	1,212	Warner Bros Discovery, Inc.(a)	18,180
		120,188			263,463
Containers & Packaging — 0.1%			Food & Staples Retailing — 0.4%		
33	Ball Corp.	2,423	138	BJ's Wholesale Club Holdings, Inc.(a)	9,343
78	International Paper Co.	3,336	11	Costco Wholesale Corp.	5,954
226	Sonoco Products Co.	14,349	174	Kroger Co. (The)	8,081
		20,108	257	SpartanNash Co.	8,298
Distributors — 0.1%			330	Sprouts Farmers Market, Inc.(a)	9,121
61	Genuine Parts Co.	9,325	77	Sysco Corp.	6,537
Diversified Consumer Services — 0.2%			102	Walgreens Boots Alliance, Inc.	4,041
117	Grand Canyon Education, Inc.(a)	11,240	52	Walmart, Inc.	6,867
170	Service Corp. International	12,658			58,242
		23,898	Food Products — 0.4%		
Diversified Telecommunication Services — 0.1%			113	Campbell Soup Co.	5,577
190	AT&T, Inc.	3,568	336	Darling Ingredients, Inc.(a)	23,278
219	Lumen Technologies, Inc.	2,385	82	General Mills, Inc.	6,133
111	Verizon Communications, Inc.	5,127	171	Hain Celestial Group, Inc. (The)(a)	3,890
		11,080	70	Hormel Foods Corp.	3,454
Electric Utilities — 0.5%			93	Ingredion, Inc.	8,461
180	American Electric Power Co., Inc.	17,741	23	J.M. Smucker Co. (The)	3,043
204	Edison International	13,825	43	Kellogg Co.	3,179
226	Eversource Energy	19,938	23	McCormick & Co., Inc.	2,009
93	IDACORP, Inc.	10,390			59,024
143	NextEra Energy, Inc.	12,082	Gas Utilities — 0.2%		
		73,976	310	New Jersey Resources Corp.	14,319
Electrical Equipment — 1.0%			106	ONE Gas, Inc.	9,004
37	Acuity Brands, Inc.	6,749			23,323
689	ChargePoint Holdings, Inc.(a)	10,411	Health Care Equipment & Supplies — 0.8%		
44	Eaton Corp. PLC	6,529	164	Abbott Laboratories	17,850
45	Emerson Electric Co.	4,053	35	Becton Dickinson & Co.	8,551
1,421	Fluence Energy, Inc.(a)	19,524	12	Cooper Cos., Inc. (The)	3,924
64	Hubbell, Inc.	14,017	34	DexCom, Inc.(a)	2,791
1,108	Plug Power, Inc.(a)	23,645	81	Edwards Lifesciences Corp.(a)	8,144
68	Rockwell Automation, Inc.	17,359	92	Globus Medical, Inc., Class A(a)	5,399
779	Shoals Technologies Group, Inc., Class A(a)	18,408	104	Haemonetics Corp.(a)	7,227
985	Sunrun, Inc.(a)	32,200	42	Hologic, Inc.(a)	2,998
		152,895	95	Intuitive Surgical, Inc.(a)	21,866
Electronic Equipment, Instruments & Components — 0.4%			294	LeMaitre Vascular, Inc.	14,803
284	Avnet, Inc.	13,595	50	Penumbra, Inc.(a)	6,969
183	Cognex Corp.	9,329	14	ResMed, Inc.	3,367
60	Corning, Inc.	2,206	45	Shockwave Medical, Inc.(a)	9,492
32	II-VI, Inc.(a)	1,685	11	STERIS PLC	2,482
196	Itron, Inc.(a)	11,446	18	Stryker Corp.	3,865
14	Keysight Technologies, Inc.(a)	2,276	10	Teleflex, Inc.	2,405
36	Littelfuse, Inc.	10,039			122,133
83	TE Connectivity Ltd.	11,100	Health Care Providers & Services — 1.2%		
		61,676	142	Acadia Healthcare Co., Inc.(a)	11,773
			34	Amedisys, Inc.(a)	4,075
			125	Centene Corp.(a)	11,621

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2035 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Health Care Providers & Services — continued			Insurance — continued		
23	Chemed Corp.	\$ 11,065	355	Prudential Financial, Inc.	\$ 35,496
50	Cigna Corp.	13,768	261	Reinsurance Group of America, Inc.	30,218
66	CVS Health Corp.	6,315	174	Selective Insurance Group, Inc.	13,548
37	Elevance Health, Inc.	17,653	39	Travelers Cos., Inc. (The)	6,189
84	Encompass Health Corp.	4,252	171	Willis Towers Watson PLC	35,387
42	Enhabit, Inc.(a)	735			201,767
194	HCA Healthcare, Inc.	41,210	Interactive Media & Services — 2.1%		
22	Humana, Inc.	10,604	600	Alphabet, Inc., Class A(a)	69,792
24	Quest Diagnostics, Inc.	3,278	700	Alphabet, Inc., Class C(a)	81,648
233	Select Medical Holdings Corp.	6,902	696	Meta Platforms, Inc., Class A(a)	110,734
136	Tenet Healthcare Corp.(a)	8,992	1,761	Pinterest, Inc., Class A(a)	34,304
39	UnitedHealth Group, Inc.	21,151	334	Twitter, Inc.(a)	13,898
		173,394			310,376
Health Care Technology — 0.5%			Internet & Direct Marketing Retail — 1.8%		
415	Allscripts Healthcare Solutions, Inc.(a)	6,565	247	Alibaba Group Holding Ltd., Sponsored ADR(a)	22,074
952	Doximity, Inc., Class A(a)	40,289	1,259	Amazon.com, Inc.(a)	169,902
150	Veeva Systems, Inc., Class A(a)	33,537	1,008	eBay, Inc.	49,019
		80,391	211	Etsy, Inc.(a)	21,885
Hotels, Restaurants & Leisure — 1.4%					262,880
35	Booking Holdings, Inc.(a)	67,749	IT Services — 2.5%		
54	Expedia Group, Inc.(a)	5,727	19	Accenture PLC, Class A	5,819
127	Hilton Worldwide Holdings, Inc.	16,265	29	Automatic Data Processing, Inc.	6,992
111	Jack in the Box, Inc.	7,674	273	Block, Inc.(a)	20,764
34	McDonald's Corp.	8,955	61	Cognizant Technology Solutions Corp., Class A	4,145
437	Starbucks Corp.	37,049	66	Concentrix Corp.	8,828
235	Travel & Leisure Co.	10,131	447	Fiserv, Inc.(a)	47,239
508	Yum China Holdings, Inc.	24,745	118	Gartner, Inc.(a)	31,327
160	Yum! Brands, Inc.	19,606	259	Global Payments, Inc.	31,681
		197,901	59	International Business Machines Corp.	7,717
Household Durables — 0.4%			124	Mastercard, Inc., Class A	43,870
43	DR Horton, Inc.	3,355	28	Paychex, Inc.	3,592
289	KB Home	9,433	339	PayPal Holdings, Inc.(a)	29,334
113	Meritage Homes Corp.(a)	9,978	69	Perficient, Inc.(a)	7,281
541	PulteGroup, Inc.	23,598	495	Shopify, Inc., Class A(a)	17,241
381	Taylor Morrison Home Corp.(a)	10,935	16	VeriSign, Inc.(a)	3,027
		57,299	452	Visa, Inc., Class A	95,874
Household Products — 0.4%			50	WEX, Inc.(a)	8,310
304	Colgate-Palmolive Co.	23,937			373,041
91	Kimberly-Clark Corp.	11,993	Leisure Products — 0.1%		
152	Procter & Gamble Co. (The)	21,114	492	Mattel, Inc.(a)	11,414
		57,044	Life Sciences Tools & Services — 0.6%		
Independent Power & Renewable Electricity Producers — 0.2%			51	Agilent Technologies, Inc.	6,839
126	AES Corp. (The)	2,800	49	Danaher Corp.	14,282
164	NextEra Energy Partners LP	13,569	142	Illumina, Inc.(a)	30,768
615	Sunnova Energy International, Inc.(a)	16,002	11	IQVIA Holdings, Inc.(a)	2,643
		32,371	21	PerkinElmer, Inc.	3,217
Industrial Conglomerates — 0.2%			52	Repligen Corp.(a)	11,095
39	3M Co.	5,586	20	Thermo Fisher Scientific, Inc.	11,968
277	General Electric Co.	20,473	7	Waters Corp.(a)	2,548
43	Honeywell International, Inc.	8,276			83,360
		34,335	Machinery — 1.1%		
Insurance — 1.4%			72	AGCO Corp.	7,842
81	Aflac, Inc.	4,641	35	Caterpillar, Inc.	6,939
45	Allstate Corp. (The)	5,264	31	Chart Industries, Inc.(a)	6,048
519	American International Group, Inc.	26,869	59	Cummins, Inc.	13,057
47	Chubb Ltd.	8,866	71	Deere & Co.	24,366
163	First American Financial Corp.	9,454	40	Illinois Tool Works, Inc.	8,310
98	Hanover Insurance Group, Inc. (The)	13,374	157	ITT, Inc.	11,780
76	Marsh & McLennan Cos., Inc.	12,461	127	Oshkosh Corp.	10,935
			229	PACCAR, Inc.	20,958

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2035 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	Machinery — continued			Pharmaceuticals — continued	
137	Parker-Hannifin Corp.	\$ 39,605	524	Novartis AG, Sponsored ADR	\$ 44,975
147	Terex Corp.	4,926	194	Novo Nordisk A/S, Sponsored ADR	22,516
137	Toro Co. (The)	11,781	154	Perrigo Co. PLC	6,448
		<u>166,547</u>	293	Pfizer, Inc.	14,799
			783	Roche Holding AG, Sponsored ADR	32,471
			31	Zoetis, Inc.	<u>5,659</u>
					<u>223,778</u>
	Media — 1.0%			Professional Services — 0.5%	
8	Cable One, Inc.	11,013	147	Equifax, Inc.	30,710
125	Charter Communications, Inc., Class A(a)	54,012	126	Exponent, Inc.	12,662
1,286	Comcast Corp., Class A	48,251	130	Korn Ferry	8,516
237	Interpublic Group of Cos., Inc. (The)	7,079	71	ManpowerGroup, Inc.	5,567
160	New York Times Co. (The), Class A	5,112	47	Verisk Analytics, Inc.	<u>8,942</u>
213	News Corp., Class A	3,651			<u>66,397</u>
142	News Corp., Class B	2,454			
94	Omnicom Group, Inc.	6,565			
75	Paramount Global, Class B	<u>1,774</u>			
		<u>139,911</u>			
				Real Estate Management & Development — 0.4%	
	Metals & Mining — 0.3%		455	CBRE Group, Inc., Class A(a)	38,957
101	Alcoa Corp.	5,140	65	Jones Lang LaSalle, Inc.(a)	<u>12,394</u>
283	Cleveland-Cliffs, Inc.(a)	5,012			<u>51,351</u>
216	Commercial Metals Co.	8,558			
64	Newmont Corp.	2,898		REITs – Apartments — 0.4%	
20	Nucor Corp.	2,716	230	American Campus Communities, Inc.	15,024
64	Reliance Steel & Aluminum Co.	12,176	105	AvalonBay Communities, Inc.	22,464
155	Steel Dynamics, Inc.	<u>12,071</u>	79	Equity Residential	6,193
		<u>48,571</u>	35	Essex Property Trust, Inc.	<u>10,028</u>
					<u>53,709</u>
	Multi-Utilities — 0.1%			REITs – Diversified — 0.4%	
114	Consolidated Edison, Inc.	11,317	678	American Assets Trust, Inc.	20,496
46	DTE Energy Co.	5,994	52	American Tower Corp.	14,083
28	WEC Energy Group, Inc.	<u>2,906</u>	45	Crown Castle International Corp.	8,130
		<u>20,217</u>	19	Digital Realty Trust, Inc.	2,517
			5	Equinix, Inc.	3,519
			163	VICI Properties, Inc.	5,573
			161	Weyerhaeuser Co.	<u>5,847</u>
					<u>60,165</u>
	Multiline Retail — 0.1%			REITs – Health Care — 0.2%	
130	Kohl's Corp.	3,788	53	Ventas, Inc.	2,850
321	Macy's, Inc.	5,666	253	Welltower, Inc.	<u>21,844</u>
61	Target Corp.	<u>9,966</u>			<u>24,694</u>
		<u>19,420</u>			
	Oil, Gas & Consumable Fuels — 1.9%			REITs – Hotels — 0.0%	
795	Antero Midstream Corp.	7,998	159	Host Hotels & Resorts, Inc.	<u>2,832</u>
1,293	APA Corp.	48,061			
106	Chevron Corp.	17,361		REITs – Mortgage — 0.1%	
522	CNX Resources Corp.(a)	9,015	249	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	<u>8,986</u>
462	ConocoPhillips	45,013			
129	Diamondback Energy, Inc.	16,515		REITs – Office Property — 0.5%	
526	EOG Resources, Inc.	58,502	133	Alexandria Real Estate Equities, Inc.	22,049
225	EQT Corp.	9,907	1,143	Brandywine Realty Trust	10,687
226	Exxon Mobil Corp.	21,906	561	Corporate Office Properties Trust	15,792
157	HF Sinclair Corp.	7,508	398	Douglas Emmett, Inc.	9,409
182	Kinder Morgan, Inc.	3,274	520	Easterly Government Properties, Inc.	10,540
185	Marathon Oil Corp.	4,588	177	Kilroy Realty Corp.	<u>9,590</u>
42	Occidental Petroleum Corp.	2,761			<u>78,067</u>
278	Range Resources Corp.(a)	9,193			
970	Southwestern Energy Co.(a)	6,848			
41	Valero Energy Corp.	<u>4,541</u>			
		<u>272,991</u>			
	Paper & Forest Products — 0.0%			REITs – Shopping Centers — 0.1%	
97	Louisiana-Pacific Corp.	<u>6,172</u>	926	Brixmor Property Group, Inc.	<u>21,465</u>
	Pharmaceuticals — 1.5%			REITs – Warehouse/Industrials — 0.1%	
383	Bristol-Myers Squibb Co.	28,258	89	ProLogis, Inc.	<u>11,798</u>
40	Eli Lilly & Co.	13,188			
68	Jazz Pharmaceuticals PLC(a)	10,612			
128	Johnson & Johnson	22,338			
252	Merck & Co., Inc.	<u>22,514</u>			
				Road & Rail — 0.7%	
			27	Avis Budget Group, Inc.(a)	4,915
			269	Canadian Pacific Railway Ltd.	21,216
			289	CSX Corp.	<u>9,343</u>

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2035 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Road & Rail — continued			Textiles, Apparel & Luxury Goods — 0.4%		
116	Norfolk Southern Corp.	\$ 29,136	55	Crocs, Inc.(a)	\$ 3,940
102	Ryder System, Inc.	7,989	39	Deckers Outdoor Corp.(a)	12,215
111	Union Pacific Corp.	25,230	226	NIKE, Inc., Class B	25,972
		97,829	1,894	Under Armour, Inc., Class A(a)	17,538
			48	VF Corp.	2,145
Semiconductors & Semiconductor Equipment — 2.2%					61,810
123	Advanced Micro Devices, Inc.(a)	11,620	Thrifts & Mortgage Finance — 0.2%		
40	Analog Devices, Inc.	6,878	1,487	MGIC Investment Corp.	21,026
40	Broadcom, Inc.	21,419	225	Mr. Cooper Group, Inc.(a)	10,136
91	Cirrus Logic, Inc.(a)	7,777			31,162
136	Enphase Energy, Inc.(a)	38,648	Trading Companies & Distributors — 0.0%		
76	First Solar, Inc.(a)	7,537	61	GATX Corp.	6,115
209	Intel Corp.	7,589	Water Utilities — 0.2%		
217	Lattice Semiconductor Corp.(a)	13,346	100	American States Water Co.	8,717
77	Micron Technology, Inc.	4,763	53	American Water Works Co., Inc.	8,238
707	NVIDIA Corp.	128,412	217	Essential Utilities, Inc.	11,271
288	QUALCOMM, Inc.	41,777			28,226
68	Silicon Laboratories, Inc.(a)	10,029	Wireless Telecommunication Services — 0.0%		
43	Synaptics, Inc.(a)	6,233	35	T-Mobile US, Inc.(a)	5,007
46	Texas Instruments, Inc.	8,229	Total Common Stocks		
56	Universal Display Corp.	6,466	(Identified Cost \$7,225,711)		
91	Wolfspeed, Inc.(a)	7,580			7,126,786
		328,303	Principal Amount		
Software — 3.8%			Bonds and Notes — 11.3%		
71	Adobe, Inc.(a)	29,119	Automotive — 0.2%		
19	ANSYS, Inc.(a)	5,301	\$ 14,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	13,767
26	Aspen Technology, Inc.(a)	5,306	6,000	Lear Corp., 4.250%, 5/15/2029	5,640
339	Autodesk, Inc.(a)	73,333	11,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	9,853
79	Blackbaud, Inc.(a)	4,844			29,260
20	Citrix Systems, Inc.	2,028	Banking — 1.6%		
113	CommVault Systems, Inc.(a)	6,338	16,000	American Express Co., 3.700%, 8/03/2023	16,066
21	Fair Isaac Corp.(a)	9,703	16,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	15,452
99	Fortinet, Inc.(a)	5,905	12,000	Bank of New York Mellon Corp. (The), Series 12, MTN, 3.650%, 2/04/2024	12,091
349	Microsoft Corp.	97,978	8,000	Bank of Nova Scotia (The), 3.400%, 2/11/2024	7,994
124	NortonLifeLock, Inc.	3,042	19,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	17,325
1,481	Oracle Corp.	115,281	13,000	Citigroup, Inc., 4.600%, 3/09/2026	13,236
53	Paylocity Holding Corp.(a)	10,914	19,000	Goldman Sachs Group, Inc. (The), 3.750%, 5/22/2025	18,990
70	Qualys, Inc.(a)	8,562	14,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	13,797
565	Salesforce, Inc.(a)	103,971	16,000	KeyCorp, MTN, 2.550%, 10/01/2029	14,221
36	ServiceNow, Inc.(a)	16,080	7,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	6,687
84	SPS Commerce, Inc.(a)	10,060	7,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	7,014
328	Workday, Inc., Class A(a)	50,873	8,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	7,224
		558,638	16,000	PNC Financial Services Group, Inc. (The), 2.600%, 7/23/2026	15,398
Specialty Retail — 0.7%			8,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	7,841
29	Asbury Automotive Group, Inc.(a)	4,978	9,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	8,906
3	AutoZone, Inc.(a)	6,412	12,000	State Street Corp., 2.400%, 1/24/2030	10,811
21	Best Buy Co., Inc.	1,617	8,000	Toronto-Dominion Bank (The), GMTN, 2.450%, 1/12/2032	6,918
105	Boot Barn Holdings, Inc.(a)	6,541	16,000	Truist Bank, 3.200%, 4/01/2024	15,993
65	Five Below, Inc.(a)	8,260	16,000	Westpac Banking Corp., 2.350%, 2/19/2025	15,606
116	GameStop Corp., Class A(a)	3,945			231,570
86	Home Depot, Inc. (The)	25,881	Technology Hardware, Storage & Peripherals — 0.0%		
30	Lithia Motors, Inc.	7,958	192	Hewlett Packard Enterprise Co.	2,734
67	Lowe's Cos., Inc.	12,832	117	HP, Inc.	3,907
85	TJX Cos., Inc. (The)	5,199			6,641
10	Tractor Supply Co.	1,915			
6	Ulta Beauty, Inc.(a)	2,333			
68	Williams-Sonoma, Inc.	9,821			
		97,692			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2035 Fund – (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
Brokerage — 0.2%			Integrated Energy — 0.2%		
\$ 21,000	BlackRock, Inc., 2.400%, 4/30/2030	\$ 19,078	\$ 18,000	Exxon Mobil Corp., 2.992%, 3/19/2025	\$ 17,929
20,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	15,509	12,000	Shell International Finance BV, 6.375%, 12/15/2038	14,446
		34,587			32,375
Building Materials — 0.2%			Life Insurance — 0.0%		
11,000	Fortune Brands Home & Security, Inc., 4.000%, 3/25/2032	10,090	4,000	Athene Holding Ltd., 6.150%, 4/03/2030	4,146
15,000	Owens Corning, 3.950%, 8/15/2029	14,298	Mortgage Related — 2.3%		
		24,388	50,028	FHLMC, 2.500%, with various maturities from 2051 to 2052(b)	46,699
Chemicals — 0.0%			42,276	FHLMC, 3.000%, with various maturities in 2052(b)	40,742
4,000	LYB International Finance BV, 5.250%, 7/15/2043	3,890	45,338	FHLMC, 3.500%, 5/01/2052	44,894
Diversified Manufacturing — 0.2%			67,716	FNMA, 2.000%, with various maturities from 2050 to 2051(b)	61,047
18,000	3M Co., 3.050%, 4/15/2030	17,076	50,002	FNMA, 2.500%, with various maturities from 2050 to 2051(b)	46,725
8,000	Emerson Electric Co., 2.000%, 12/21/2028	7,301	55,436	FNMA, 3.000%, with various maturities from 2034 to 2052(b)	53,614
		24,377	39,535	FNMA, 3.500%, with various maturities from 2049 to 2052(b)	39,196
Electric — 0.5%			1,564	FNMA, 4.000%, with various maturities from 2049 to 2050(b)	1,586
14,000	Duke Energy Corp., 3.750%, 4/15/2024	14,058	1,481	FNMA, 4.500%, 5/01/2049	1,522
19,000	Entergy Corp., 0.900%, 9/15/2025	17,303			336,025
11,000	Exelon Corp., 4.050%, 4/15/2030	10,907	Natural Gas — 0.1%		
17,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	14,955	17,000	NiSource, Inc., 0.950%, 8/15/2025	15,561
5,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	4,610	Pharmaceuticals — 0.3%		
4,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	3,461	14,000	AbbVie, Inc., 3.600%, 5/14/2025	14,002
14,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	13,883	8,000	Biogen, Inc., 2.250%, 5/01/2030	6,835
		79,177	11,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	10,894
Environmental — 0.1%			7,000	Viatrix, Inc., 3.850%, 6/22/2040	5,108
10,000	Republic Services, Inc., 1.450%, 2/15/2031	8,256			36,839
5,000	Waste Management, Inc., 2.950%, 6/01/2041	4,074	Property & Casualty Insurance — 0.0%		
		12,330	6,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	5,390
Finance Companies — 0.1%			Railroads — 0.1%		
9,000	Ares Capital Corp., 3.250%, 7/15/2025	8,487	16,000	CSX Corp., 2.600%, 11/01/2026	15,552
10,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	8,743	REITs – Apartments — 0.1%		
		17,230	9,000	Essex Portfolio LP, 3.000%, 1/15/2030	8,128
Food & Beverage — 0.4%			REITs – Health Care — 0.1%		
19,000	Coca-Cola Co. (The), 1.450%, 6/01/2027	17,709	11,000	Welltower, Inc., 2.800%, 6/01/2031	9,540
14,000	General Mills, Inc., 4.000%, 4/17/2025	14,176	REITs – Office Property — 0.2%		
8,000	Mondelez International, Inc., 2.750%, 4/13/2030	7,297	16,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	15,917
18,000	PepsiCo, Inc., 2.750%, 3/19/2030	17,157	7,000	Boston Properties LP, 2.750%, 10/01/2026	6,640
		56,339	16,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	13,573
Government Owned – No Guarantee — 0.3%					36,130
13,000	Equinor ASA, 3.625%, 4/06/2040	11,927	REITs – Single Tenant — 0.1%		
21,000	Federal National Mortgage Association, 6.625%, 11/15/2030	26,586	6,000	Realty Income Corp., 3.400%, 1/15/2028	5,802
		38,513	7,000	Spirit Realty LP, 2.700%, 2/15/2032	5,640
Health Insurance — 0.2%					11,442
13,000	Elevance Health, Inc., 4.101%, 3/01/2028	13,182	REITs – Warehouse/Industrials — 0.1%		
13,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	15,267	10,000	Prologis LP, 1.250%, 10/15/2030	8,231
		28,449	Restaurants — 0.1%		
Healthcare — 0.3%			15,000	Starbucks Corp., 2.250%, 3/12/2030	13,187
8,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	8,172	Retailers — 0.2%		
8,000	Cigna Corp., 3.750%, 7/15/2023	8,014	9,000	Amazon.com, Inc., 3.875%, 8/22/2037	9,062
5,000	CVS Health Corp., 4.300%, 3/25/2028	5,082	20,000	TJX Cos., Inc. (The), 1.150%, 5/15/2028	17,588
9,000	DH Europe Finance II S.a.r.l., 2.200%, 11/15/2024	8,713			26,650
9,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	8,923			
10,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	9,160			
		48,064			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
 Natixis Sustainable Future 2035 Fund – (continued)

Principal Amount	Description	Value (t)
Technology — 0.6%		
\$ 15,000	Apple, Inc., 2.500%, 2/09/2025	\$ 14,866
8,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	7,584
11,000	Intel Corp., 2.450%, 11/15/2029	10,141
18,000	International Business Machines Corp., 4.000%, 6/20/2042	16,409
11,000	NVIDIA Corp., 2.850%, 4/01/2030	10,496
18,000	Oracle Corp., 2.950%, 5/15/2025	17,548
19,000	QUALCOMM, Inc., 1.650%, 5/20/2032	16,092
		<u>93,136</u>
Treasuries — 2.2%		
21,000	U.S. Treasury Bond, 2.250%, 5/15/2041	17,977
18,000	U.S. Treasury Bond, 2.500%, 5/15/2046	15,602
42,000	U.S. Treasury Bond, 2.875%, 11/15/2046	39,058
48,000	U.S. Treasury Bond, 3.000%, 5/15/2045	45,476
24,000	U.S. Treasury Bond, 3.000%, 2/15/2048	23,088
26,000	U.S. Treasury Bond, 3.000%, 2/15/2049	25,349
80,000	U.S. Treasury Note, 0.375%, 11/30/2025	73,844
82,000	U.S. Treasury Note, 2.125%, 12/31/2022	81,769
		<u>322,163</u>
Utility Other — 0.1%		
13,000	Essential Utilities, Inc., 4.276%, 5/01/2049	11,747
Wireless — 0.1%		
13,000	Vodafone Group PLC, 6.150%, 2/27/2037	14,469
Wirelines — 0.1%		
8,000	AT&T, Inc., 3.650%, 6/01/2051	6,518
14,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 2.511%, 5/15/2025(c)	13,970
		<u>20,488</u>
	Total Bonds and Notes (Identified Cost \$1,787,281)	<u>1,649,373</u>

Shares

Exchange-Traded Funds — 6.6%

14,577	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,074,161)	965,143
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Mutual Funds — 10.2%

37,830	WCM Focused Emerging Markets Fund, Institutional Class	501,621
47,333	WCM Focused International Growth Fund, Institutional Class	985,464
	Total Mutual Funds (Identified Cost \$1,814,556)	<u>1,487,085</u>

Affiliated Mutual Funds — 20.4%

58,431	Loomis Sayles Inflation Protected Securities Fund, Class N	629,305
56,298	Loomis Sayles Limited Term Government and Agency Fund, Class N	617,585
85,172	Mirova Global Green Bond Fund, Class N	764,848
86,779	Mirova International Sustainable Equity Fund, Class N	971,061
	Total Affiliated Mutual Funds (Identified Cost \$3,366,358)	<u>2,982,799</u>

Principal Amount	Description	Value (t)
Short-Term Investments — 3.0%		
\$445,633	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/29/2022 at 0.650% to be repurchased at \$445,657 on 8/01/2022 collateralized by \$452,600 U.S. Treasury Note, 3.000% due 7/15/2025 valued at \$454,898 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$445,633)	\$ 445,633
	Total Investments — 100.1% (Identified Cost \$15,713,700)	14,656,819
	Other assets less liabilities — (0.1%)	(8,183)
	Net Assets — 100.0%	<u>\$ 14,648,636</u>
(t)	See Note 2 of Notes to Financial Statements.	
(a)	Non-income producing security.	
(b)	The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.	
(c)	Variable rate security. Rate as of July 31, 2022 is disclosed.	
144A	All or a portion of these securities are exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2022, the value of Rule 144A holdings amounted to \$14,271 or 0.1% of net assets.	
ADR	An American Depositary Receipt is a certificate issued by a custodian bank representing the right to receive securities of the foreign issuer described. The values of ADRs may be significantly influenced by trading on exchanges not located in the United States.	
ETF	Exchange-Traded Fund	
FHLMC	Federal Home Loan Mortgage Corp.	
FNMA	Federal National Mortgage Association	
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, 2022 (Unaudited)

Equity	72.1%
Fixed Income	25.0
Short-Term Investments	3.0
Total Investments	100.1
Other assets less liabilities	(0.1)
Net Assets	<u>100.0%</u>

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natisx Sustainable Future 2040 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 54.1% of Net Assets			Beverages — continued		
Aerospace & Defense — 0.9%			760	Monster Beverage Corp.(a)	\$ 75,711
207	AAR Corp.(a)	\$ 9,218	74	PepsiCo, Inc.	12,947
45	Axon Enterprise, Inc.(a)	4,959			129,773
428	Boeing Co. (The)(a)	68,185	Biotechnology — 1.7%		
8	L3Harris Technologies, Inc.	1,920	119	AbbVie, Inc.	17,078
13	Lockheed Martin Corp.	5,379	243	Alnylam Pharmaceuticals, Inc.(a)	34,516
68	Moog, Inc., Class A	5,823	54	Amgen, Inc.	13,363
8	Northrop Grumman Corp.	3,831	150	Arrowhead Pharmaceuticals, Inc.(a)	6,379
131	Raytheon Technologies Corp.	12,210	38	Biogen, Inc.(a)	8,172
		111,525	192	BioMarin Pharmaceutical, Inc.(a)	16,522
Air Freight & Logistics — 0.3%			289	CRISPR Therapeutics AG(a)	21,675
213	Expeditors International of Washington, Inc.	22,631	43	Gilead Sciences, Inc.	2,569
15	FedEx Corp.	3,497	178	Halozyme Therapeutics, Inc.(a)	8,704
81	GXO Logistics, Inc.(a)	3,888	39	Moderna, Inc.(a)	6,400
27	United Parcel Service, Inc., Class B	5,262	77	Neurocrine Biosciences, Inc.(a)	7,248
		35,278	91	Regeneron Pharmaceuticals, Inc.(a)	52,934
Airlines — 0.1%					195,560
212	Delta Air Lines, Inc.(a)	6,741	Building Products — 0.6%		
654	JetBlue Airways Corp.(a)	5,507	119	Builders FirstSource, Inc.(a)	8,092
		12,248	46	Carlisle Cos., Inc.	13,621
Auto Components — 0.4%			84	Carrier Global Corp.	3,404
671	BorgWarner, Inc.	25,807	46	Johnson Controls International PLC	2,480
442	Dana, Inc.	7,408	44	Lennox International, Inc.	10,539
78	Dorman Products, Inc.(a)	7,885	336	Masco Corp.	18,608
59	Visteon Corp.(a)	7,527	138	Owens Corning	12,798
		48,627	88	Trex Co., Inc.(a)	5,678
Automobiles — 1.2%					75,220
1,077	General Motors Co.(a)	39,052	Capital Markets — 3.3%		
110	Tesla, Inc.(a)	98,059	17	Ameriprise Financial, Inc.	4,589
63	Thor Industries, Inc.	5,313	651	Bank of New York Mellon Corp. (The)	28,292
		142,424	15	BlackRock, Inc.	10,038
Banks — 2.4%			657	Charles Schwab Corp. (The)	45,366
334	Ameris Bancorp	15,795	27	CME Group, Inc.	5,386
782	Bank of America Corp.	26,439	69	FactSet Research Systems, Inc.	29,648
316	Cadence Bank	8,248	99	Goldman Sachs Group, Inc. (The)	33,005
875	Citigroup, Inc.	45,412	282	Intercontinental Exchange, Inc.	28,761
172	Citizens Financial Group, Inc.	6,531	218	Janus Henderson Group PLC	5,618
66	Fifth Third Bancorp	2,252	797	KKR & Co., Inc.	44,202
1,521	FNB Corp.	18,191	97	Moody's Corp.	30,094
1,061	Fulton Financial Corp.	17,708	100	Morgan Stanley	8,430
190	Huntington Bancshares, Inc.	2,525	56	MSCI, Inc.	26,955
286	International Bancshares Corp.	12,544	27	Northern Trust Corp.	2,694
67	JPMorgan Chase & Co.	7,729	62	S&P Global, Inc.	23,370
300	KeyCorp	5,490	422	SEI Investments Co.	23,362
20	M&T Bank Corp.	3,549	504	State Street Corp.	35,804
44	PNC Financial Services Group, Inc. (The)	7,301	44	Virtus Investment Partners, Inc.	9,078
331	Regions Financial Corp.	7,011			394,692
10	Signature Bank	1,856	Chemicals — 0.4%		
8	SVB Financial Group(a)	3,228	18	Air Products & Chemicals, Inc.	4,468
320	Truist Financial Corp.	16,150	38	DuPont de Nemours, Inc.	2,327
442	Trustmark Corp.	14,352	119	HB Fuller Co.	7,640
148	U.S. Bancorp	6,986	87	Innospec, Inc.	8,874
269	Webster Financial Corp.	12,495	29	Linde PLC	8,758
769	Wells Fargo & Co.	33,736	101	Minerals Technologies, Inc.	6,748
113	Wintrust Financial Corp.	9,723	58	Stepan Co.	6,508
		285,251			45,323
Beverages — 1.1%			Commercial Services & Supplies — 0.3%		
54	Boston Beer Co., Inc. (The), Class A(a)	20,543	62	MSA Safety, Inc.	7,957
291	Coca-Cola Co. (The)	18,674	76	Tetra Tech, Inc.	11,649
49	Keurig Dr Pepper, Inc.	1,898	123	Viad Corp.(a)	4,154

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natisix Sustainable Future 2040 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Commercial Services & Supplies — continued			Energy Equipment & Services — 0.2%		
104	Waste Management, Inc.	\$ 17,114	792	Archrock, Inc.	\$ 6,684
		40,874	85	Baker Hughes Co.	2,184
Communications Equipment — 0.1%			346	ChampionX Corp.	7,228
147	Ciena Corp.(a)	7,585	117	Schlumberger NV	4,333
81	Lumentum Holdings, Inc.(a)	7,327			20,429
		14,912	Entertainment — 2.0%		
Construction & Engineering — 0.2%			53	Activision Blizzard, Inc.	4,237
249	AECOM	17,928	124	Electronic Arts, Inc.	16,273
Consumer Finance — 0.9%			468	Netflix, Inc.(a)	105,253
1,367	Ally Financial, Inc.	45,207	176	Take-Two Interactive Software, Inc.(a)	23,360
168	American Express Co.	25,875	656	Walt Disney Co. (The)(a)	69,602
287	Capital One Financial Corp.	31,521	972	Warner Bros Discovery, Inc.(a)	14,580
168	Green Dot Corp., Class A(a)	4,721			233,305
		107,324	Food & Staples Retailing — 0.4%		
Containers & Packaging — 0.2%			123	BJ's Wholesale Club Holdings, Inc.(a)	8,327
32	Ball Corp.	2,349	10	Costco Wholesale Corp.	5,413
66	International Paper Co.	2,823	162	Kroger Co. (The)	7,523
198	Sonoco Products Co.	12,571	224	SpartanNash Co.	7,233
		17,743	304	Sprouts Farmers Market, Inc.(a)	8,403
Distributors — 0.1%			70	Sysco Corp.	5,943
55	Genuine Parts Co.	8,408	90	Walgreens Boots Alliance, Inc.	3,566
Diversified Consumer Services — 0.2%			47	Walmart, Inc.	6,206
107	Grand Canyon Education, Inc.(a)	10,280			52,614
155	Service Corp. International	11,541	Food Products — 0.4%		
		21,821	100	Campbell Soup Co.	4,935
Diversified Telecommunication Services — 0.1%			272	Darling Ingredients, Inc.(a)	18,844
173	AT&T, Inc.	3,249	71	General Mills, Inc.	5,310
206	Lumen Technologies, Inc.	2,243	161	Hain Celestial Group, Inc. (The)(a)	3,663
101	Verizon Communications, Inc.	4,665	67	Hormel Foods Corp.	3,306
		10,157	80	Ingredion, Inc.	7,278
Electric Utilities — 0.6%			21	J.M. Smucker Co. (The)	2,779
161	American Electric Power Co., Inc.	15,868	36	Kellogg Co.	2,661
186	Edison International	12,605	18	McCormick & Co., Inc.	1,572
199	Eversource Energy	17,556			50,348
82	IDACORP, Inc.	9,161	Gas Utilities — 0.2%		
136	NextEra Energy, Inc.	11,491	272	New Jersey Resources Corp.	12,564
		66,681	92	ONE Gas, Inc.	7,814
Electrical Equipment — 1.2%					20,378
32	Acuity Brands, Inc.	5,837	Health Care Equipment & Supplies — 0.9%		
626	ChargePoint Holdings, Inc.(a)	9,459	150	Abbott Laboratories	16,326
38	Eaton Corp. PLC	5,639	36	Becton Dickinson & Co.	8,795
42	Emerson Electric Co.	3,783	10	Cooper Cos., Inc. (The)	3,270
1,310	Fluence Energy, Inc.(a)	17,999	31	DexCom, Inc.(a)	2,544
58	Hubbell, Inc.	12,703	71	Edwards Lifesciences Corp.(a)	7,138
1,009	Plug Power, Inc.(a)	21,532	85	Globus Medical, Inc., Class A(a)	4,989
57	Rockwell Automation, Inc.	14,551	97	Haemonetics Corp.(a)	6,741
709	Shoals Technologies Group, Inc., Class A(a)	16,753	34	Hologic, Inc.(a)	2,427
891	Sunrun, Inc.(a)	29,127	87	Intuitive Surgical, Inc.(a)	20,025
		137,383	269	LeMaitre Vascular, Inc.	13,544
Electronic Equipment, Instruments & Components — 0.5%			43	Penumbra, Inc.(a)	5,993
260	Avnet, Inc.	12,446	13	ResMed, Inc.	3,127
156	Cognex Corp.	7,953	39	Shockwave Medical, Inc.(a)	8,226
49	Corning, Inc.	1,801	10	STERIS PLC	2,257
30	II-VI, Inc.(a)	1,579	15	Stryker Corp.	3,221
179	Itron, Inc.(a)	10,453	9	Teleflex, Inc.	2,164
13	Keysight Technologies, Inc.(a)	2,114			110,787
33	Littelfuse, Inc.	9,203	Health Care Providers & Services — 1.3%		
75	TE Connectivity Ltd.	10,030	124	Acadia Healthcare Co., Inc.(a)	10,281
		55,579	30	Amedisys, Inc.(a)	3,595
			112	Centene Corp.(a)	10,413

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2040 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Health Care Providers & Services — continued			Insurance — continued		
21	Chemed Corp.	\$ 10,103	325	Prudential Financial, Inc.	\$ 32,497
47	Cigna Corp.	12,942	235	Reinsurance Group of America, Inc.	27,208
58	CVS Health Corp.	5,549	159	Selective Insurance Group, Inc.	12,380
34	Elevance Health, Inc.	16,221	37	Travelers Cos., Inc. (The)	5,872
79	Encompass Health Corp.	3,999	150	Willis Towers Watson PLC	31,041
39	Enhabit, Inc.(a)	683			181,997
171	HCA Healthcare, Inc.	36,324	Interactive Media & Services — 2.4%		
21	Humana, Inc.	10,122	580	Alphabet, Inc., Class A(a)	67,466
22	Quest Diagnostics, Inc.	3,005	680	Alphabet, Inc., Class C(a)	79,315
216	Select Medical Holdings Corp.	6,398	622	Meta Platforms, Inc., Class A(a)	98,960
116	Tenet Healthcare Corp.(a)	7,670	1,548	Pinterest, Inc., Class A(a)	30,155
32	UnitedHealth Group, Inc.	17,355	304	Twitter, Inc.(a)	12,650
		154,660			288,546
Health Care Technology — 0.6%			Internet & Direct Marketing Retail — 2.0%		
385	Allscripts Healthcare Solutions, Inc.(a)	6,091	221	Alibaba Group Holding Ltd., Sponsored ADR(a)	19,751
887	Doximity, Inc., Class A(a)	37,538	1,146	Amazon.com, Inc.(a)	154,653
140	Veeva Systems, Inc., Class A(a)	31,301	900	eBay, Inc.	43,767
		74,930	184	Etsy, Inc.(a)	19,084
Hotels, Restaurants & Leisure — 1.5%					237,255
29	Booking Holdings, Inc.(a)	56,135	IT Services — 2.8%		
49	Expedia Group, Inc.(a)	5,196	17	Accenture PLC, Class A	5,206
115	Hilton Worldwide Holdings, Inc.	14,728	26	Automatic Data Processing, Inc.	6,269
94	Jack in the Box, Inc.	6,499	253	Block, Inc.(a)	19,243
32	McDonald's Corp.	8,428	52	Cognizant Technology Solutions Corp., Class A	3,534
393	Starbucks Corp.	33,319	56	Concentrix Corp.	7,491
204	Travel & Leisure Co.	8,794	392	Fiserv, Inc.(a)	41,427
456	Yum China Holdings, Inc.	22,212	105	Gartner, Inc.(a)	27,875
144	Yum! Brands, Inc.	17,646	220	Global Payments, Inc.	26,910
		172,957	53	International Business Machines Corp.	6,932
Household Durables — 0.4%			111	Mastercard, Inc., Class A	39,271
40	DR Horton, Inc.	3,121	24	Paychex, Inc.	3,079
253	KB Home	8,258	313	PayPal Holdings, Inc.(a)	27,084
98	Meritage Homes Corp.(a)	8,653	60	Perficient, Inc.(a)	6,331
475	PulteGroup, Inc.	20,720	450	Shopify, Inc., Class A(a)	15,673
341	Taylor Morrison Home Corp.(a)	9,787	13	VeriSign, Inc.(a)	2,459
		50,539	399	Visa, Inc., Class A	84,632
Household Products — 0.4%			42	WEX, Inc.(a)	6,981
273	Colgate-Palmolive Co.	21,496			330,397
83	Kimberly-Clark Corp.	10,938	Leisure Products — 0.1%		
135	Procter & Gamble Co. (The)	18,753	430	Mattel, Inc.(a)	9,976
		51,187	Life Sciences Tools & Services — 0.6%		
Independent Power & Renewable Electricity Producers — 0.2%			47	Agilent Technologies, Inc.	6,303
110	AES Corp. (The)	2,444	42	Danaher Corp.	12,242
150	NextEra Energy Partners LP	12,411	132	Illumina, Inc.(a)	28,602
563	Sunnova Energy International, Inc.(a)	14,649	9	IQVIA Holdings, Inc.(a)	2,162
		29,504	19	PerkinElmer, Inc.	2,910
Industrial Conglomerates — 0.3%			48	Repligen Corp.(a)	10,241
37	3M Co.	5,300	17	Thermo Fisher Scientific, Inc.	10,173
251	General Electric Co.	18,551	7	Waters Corp.(a)	2,548
41	Honeywell International, Inc.	7,891			75,181
		31,742	Machinery — 1.3%		
Insurance — 1.5%			67	AGCO Corp.	7,298
71	Aflac, Inc.	4,068	37	Caterpillar, Inc.	7,335
40	Allstate Corp. (The)	4,679	29	Chart Industries, Inc.(a)	5,658
470	American International Group, Inc.	24,332	53	Cummins, Inc.	11,729
44	Chubb Ltd.	8,300	65	Deere & Co.	22,307
144	First American Financial Corp.	8,352	38	Illinois Tool Works, Inc.	7,895
90	Hanover Insurance Group, Inc. (The)	12,282	139	ITT, Inc.	10,429
67	Marsh & McLennan Cos., Inc.	10,986	114	Oshkosh Corp.	9,815
			207	PACCAR, Inc.	18,945

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2040 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	Machinery — continued			Pharmaceuticals — continued	
119	Parker-Hannifin Corp.	\$ 34,402	237	Merck & Co., Inc.	\$ 21,174
136	Terex Corp.	4,557	471	Novartis AG, Sponsored ADR	40,426
121	Toro Co. (The)	10,405	174	Novo Nordisk A/S, Sponsored ADR	20,194
		150,775	133	Perrigo Co. PLC	5,569
			262	Pfizer, Inc.	13,234
	Media — 1.1%		703	Roche Holding AG, Sponsored ADR	29,153
8	Cable One, Inc.	11,014	29	Zoetis, Inc.	5,294
110	Charter Communications, Inc., Class A(a)	47,531			202,509
1,145	Comcast Corp., Class A	42,960		Professional Services — 0.5%	
165	Interpublic Group of Cos., Inc. (The)	4,929	129	Equifax, Inc.	26,949
148	New York Times Co. (The), Class A	4,729	112	Exponent, Inc.	11,255
193	News Corp., Class A	3,308	113	Korn Ferry	7,403
129	News Corp., Class B	2,229	66	ManpowerGroup, Inc.	5,175
85	Omnicom Group, Inc.	5,936	39	Verisk Analytics, Inc.	7,420
71	Paramount Global, Class B	1,679			58,202
		124,315		Real Estate Management & Development — 0.4%	
	Metals & Mining — 0.4%		387	CBRE Group, Inc., Class A(a)	33,135
94	Alcoa Corp.	4,784	59	Jones Lang LaSalle, Inc.(a)	11,250
267	Cleveland-Cliffs, Inc.(a)	4,729			44,385
200	Commercial Metals Co.	7,924		REITs – Apartments — 0.4%	
58	Newmont Corp.	2,626	210	American Campus Communities, Inc.	13,717
17	Nucor Corp.	2,309	85	AvalonBay Communities, Inc.	18,185
58	Reliance Steel & Aluminum Co.	11,034	68	Equity Residential	5,331
138	Steel Dynamics, Inc.	10,747	32	Essex Property Trust, Inc.	9,169
		44,153			46,402
	Multi-Utilities — 0.2%			REITs – Diversified — 0.5%	
107	Consolidated Edison, Inc.	10,622	605	American Assets Trust, Inc.	18,289
42	DTE Energy Co.	5,473	49	American Tower Corp.	13,270
26	WEC Energy Group, Inc.	2,699	47	Crown Castle International Corp.	8,491
		18,794	18	Digital Realty Trust, Inc.	2,384
	Multiline Retail — 0.2%		5	Equinix, Inc.	3,519
122	Kohl's Corp.	3,555	146	VICI Properties, Inc.	4,992
297	Macy's, Inc.	5,242	147	Weyerhaeuser Co.	5,339
57	Target Corp.	9,313			56,284
		18,110		REITs – Health Care — 0.2%	
	Oil, Gas & Consumable Fuels — 2.1%		46	Ventas, Inc.	2,474
739	Antero Midstream Corp.	7,434	226	Welltower, Inc.	19,513
1,132	APA Corp.	42,076			21,987
94	Chevron Corp.	15,395		REITs – Hotels — 0.0%	
482	CNX Resources Corp.(a)	8,324	141	Host Hotels & Resorts, Inc.	2,511
406	ConocoPhillips	39,557		REITs – Mortgage — 0.1%	
117	Diamondback Energy, Inc.	14,978	227	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	8,192
460	EOG Resources, Inc.	51,161		REITs – Office Property — 0.6%	
208	EQT Corp.	9,158	121	Alexandria Real Estate Equities, Inc.	20,059
206	Exxon Mobil Corp.	19,968	999	Brandywine Realty Trust	9,341
136	HF Sinclair Corp.	6,504	513	Corporate Office Properties Trust	14,441
172	Kinder Morgan, Inc.	3,094	341	Douglas Emmett, Inc.	8,061
164	Marathon Oil Corp.	4,067	466	Easterly Government Properties, Inc.	9,446
36	Occidental Petroleum Corp.	2,367	151	Kilroy Realty Corp.	8,181
236	Range Resources Corp.(a)	7,805			69,529
914	Southwestern Energy Co.(a)	6,453		REITs – Shopping Centers — 0.2%	
36	Valero Energy Corp.	3,988	846	Brixmor Property Group, Inc.	19,610
		242,329		REITs – Warehouse/Industrials — 0.1%	
	Paper & Forest Products — 0.0%		84	ProLogis, Inc.	11,135
83	Louisiana-Pacific Corp.	5,281		Road & Rail — 0.7%	
	Pharmaceuticals — 1.7%		26	Avis Budget Group, Inc.(a)	4,733
352	Bristol-Myers Squibb Co.	25,970	250	Canadian Pacific Railway Ltd.	19,717
36	Eli Lilly & Co.	11,869	248	CSX Corp.	8,018
59	Jazz Pharmaceuticals PLC(a)	9,207			
117	Johnson & Johnson	20,419			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2040 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Road & Rail — continued			Textiles, Apparel & Luxury Goods — 0.5%		
99	Norfolk Southern Corp.	\$ 24,866	51	Crocs, Inc.(a)	\$ 3,654
87	Ryder System, Inc.	6,814	36	Deckers Outdoor Corp.(a)	11,276
100	Union Pacific Corp.	22,730	206	NIKE, Inc., Class B	23,673
		86,878	1,762	Under Armour, Inc., Class A(a)	16,316
			44	VF Corp.	1,966
Semiconductors & Semiconductor Equipment — 2.5%					56,885
113	Advanced Micro Devices, Inc.(a)	10,675	Thrifts & Mortgage Finance — 0.2%		
38	Analog Devices, Inc.	6,535	1,358	MGIC Investment Corp.	19,202
37	Broadcom, Inc.	19,813	195	Mr. Cooper Group, Inc.(a)	8,785
86	Cirrus Logic, Inc.(a)	7,350			27,987
124	Enphase Energy, Inc.(a)	35,238	Trading Companies & Distributors — 0.0%		
70	First Solar, Inc.(a)	6,942	57	GATX Corp.	5,714
197	Intel Corp.	7,153	Water Utilities — 0.2%		
194	Lattice Semiconductor Corp.(a)	11,931	87	American States Water Co.	7,584
69	Micron Technology, Inc.	4,268	47	American Water Works Co., Inc.	7,305
624	NVIDIA Corp.	113,337	184	Essential Utilities, Inc.	9,557
257	QUALCOMM, Inc.	37,281			24,446
59	Silicon Laboratories, Inc.(a)	8,701	Wireless Telecommunication Services — 0.0%		
37	Synaptics, Inc.(a)	5,363	31	T-Mobile US, Inc.(a)	4,435
45	Texas Instruments, Inc.	8,050	Total Common Stocks		
48	Universal Display Corp.	5,542	(Identified Cost \$6,627,793)		
84	Wolfspeed, Inc.(a)	6,997			6,384,365
		295,176	Principal Amount		
Software — 4.2%			Bonds and Notes — 7.5%		
65	Adobe, Inc.(a)	26,658	Automotive — 0.1%		
17	ANSYS, Inc.(a)	4,743	\$ 7,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	6,883
24	Aspen Technology, Inc.(a)	4,898	4,000	Lear Corp., 4.250%, 5/15/2029	3,760
304	Autodesk, Inc.(a)	65,761	4,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	3,583
66	Blackbaud, Inc.(a)	4,047			14,226
18	Citrix Systems, Inc.	1,825	Banking — 1.1%		
98	CommVault Systems, Inc.(a)	5,497	11,000	American Express Co., 3.700%, 8/03/2023	11,046
20	Fair Isaac Corp.(a)	9,241	10,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	9,657
90	Fortinet, Inc.(a)	5,369	8,000	Bank of New York Mellon Corp. (The), Series 12, MTN, 3.650%, 2/04/2024	8,061
306	Microsoft Corp.	85,906	4,000	Bank of Nova Scotia (The), 3.400%, 2/11/2024	3,997
117	NortonLifeLock, Inc.	2,870	10,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	9,118
1,285	Oracle Corp.	100,024	7,000	Citigroup, Inc., 4.600%, 3/09/2026	7,127
45	Paylocity Holding Corp.(a)	9,267	9,000	Goldman Sachs Group, Inc. (The), 3.750%, 5/22/2025	8,995
63	Qualys, Inc.(a)	7,706	9,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	8,870
505	Salesforce, Inc.(a)	92,930	8,000	KeyCorp, MTN, 2.550%, 10/01/2029	7,110
28	ServiceNow, Inc.(a)	12,507	4,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	3,822
74	SPS Commerce, Inc.(a)	8,862	4,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	4,008
295	Workday, Inc., Class A(a)	45,755	5,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	4,515
		493,866	11,000	PNC Financial Services Group, Inc. (The), 2.600%, 7/23/2026	10,586
Specialty Retail — 0.7%			4,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	3,921
27	Asbury Automotive Group, Inc.(a)	4,634	6,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	5,937
3	AutoZone, Inc.(a)	6,412	7,000	State Street Corp., 2.400%, 1/24/2030	6,306
16	Best Buy Co., Inc.	1,232	4,000	Toronto-Dominion Bank (The), GMTN, 2.450%, 1/12/2032	3,459
91	Boot Barn Holdings, Inc.(a)	5,669	8,000	Truist Bank, 3.200%, 4/01/2024	7,996
55	Five Below, Inc.(a)	6,989	8,000	Westpac Banking Corp., 2.350%, 2/19/2025	7,803
96	GameStop Corp., Class A(a)	3,265			132,334
80	Home Depot, Inc. (The)	24,075	Technology Hardware, Storage & Peripherals — 0.1%		
28	Lithia Motors, Inc.	7,428	180	Hewlett Packard Enterprise Co.	2,563
54	Lowe's Cos., Inc.	10,343	109	HP, Inc.	3,640
74	TJX Cos., Inc. (The)	4,526			6,203
10	Tractor Supply Co.	1,915			
5	Ulta Beauty, Inc.(a)	1,945			
58	Williams-Sonoma, Inc.	8,376			
		86,809			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2040 Fund – (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
	Brokerage — 0.2%			Integrated Energy — 0.2%	
\$ 10,000	BlackRock, Inc., 2.400%, 4/30/2030	\$ 9,085	\$ 10,000	Exxon Mobil Corp., 2.992%, 3/19/2025	\$ 9,961
12,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	9,305	8,000	Shell International Finance BV, 6.375%, 12/15/2038	9,631
		18,390			19,592
	Building Materials — 0.1%			Life Insurance — 0.0%	
5,000	Fortune Brands Home & Security, Inc., 4.000%, 3/25/2032	4,587	2,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,073
12,000	Owens Corning, 3.950%, 8/15/2029	11,438		Mortgage Related — 1.6%	
		16,025	31,774	FHLMC, 2.500%, with various maturities from 2051 to 2052(b)	29,659
	Chemicals — 0.0%		27,847	FHLMC, 3.000%, with various maturities from 2049 to 2052(b)	26,839
6,000	LYB International Finance BV, 5.250%, 7/15/2043	5,835	25,626	FHLMC, 3.500%, 5/01/2052	25,375
	Diversified Manufacturing — 0.1%		28,578	FNMA, 2.000%, with various maturities from 2050 to 2051(b)	25,764
13,000	3M Co., 3.050%, 4/15/2030	12,332	26,787	FNMA, 2.500%, with various maturities from 2050 to 2051(b)	25,030
4,000	Emerson Electric Co., 2.000%, 12/21/2028	3,651	29,902	FNMA, 3.000%, with various maturities from 2034 to 2052(b)	28,912
		15,983	22,410	FNMA, 3.500%, with various maturities from 2049 to 2052(b)	22,211
	Electric — 0.4%		582	FNMA, 4.000%, with various maturities from 2049 to 2050(b)	588
9,000	Duke Energy Corp., 3.750%, 4/15/2024	9,037	692	FNMA, 4.500%, with various maturities in 2049(b)	712
10,000	Entergy Corp., 0.900%, 9/15/2025	9,107			185,090
8,000	Exelon Corp., 4.050%, 4/15/2030	7,932		Natural Gas — 0.1%	
8,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	7,038	10,000	NiSource, Inc., 0.950%, 8/15/2025	9,153
4,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	3,688		Pharmaceuticals — 0.2%	
3,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	2,596	11,000	AbbVie, Inc., 3.600%, 5/14/2025	11,002
11,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	10,908	4,000	Biogen, Inc., 2.250%, 5/01/2030	3,418
		50,306	9,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	8,913
	Environmental — 0.1%		5,000	Viatrix, Inc., 3.850%, 6/22/2040	3,648
4,000	Republic Services, Inc., 1.450%, 2/15/2031	3,303			26,981
4,000	Waste Management, Inc., 2.950%, 6/01/2041	3,259		Property & Casualty Insurance — 0.0%	
		6,562	4,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	3,593
	Finance Companies — 0.1%			Railroads — 0.1%	
4,000	Ares Capital Corp., 3.250%, 7/15/2025	3,772	7,000	CSX Corp., 2.600%, 11/01/2026	6,804
5,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	4,371		REITs – Apartments — 0.0%	
		8,143	6,000	Essex Portfolio LP, 3.000%, 1/15/2030	5,419
	Food & Beverage — 0.3%			REITs – Health Care — 0.0%	
8,000	Coca-Cola Co. (The), 1.450%, 6/01/2027	7,457	4,000	Welltower, Inc., 2.800%, 6/01/2031	3,469
9,000	General Mills, Inc., 4.000%, 4/17/2025	9,113		REITs – Office Property — 0.2%	
4,000	Mondelez International, Inc., 2.750%, 4/13/2030	3,648	10,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	9,948
12,000	PepsiCo, Inc., 2.750%, 3/19/2030	11,438	4,000	Boston Properties LP, 2.750%, 10/01/2026	3,794
		31,656	8,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	6,787
	Government Owned – No Guarantee — 0.2%				20,529
8,000	Equinor ASA, 3.625%, 4/06/2040	7,340		REITs – Single Tenant — 0.0%	
11,000	Federal National Mortgage Association, 6.625%, 11/15/2030	13,926	4,000	Realty Income Corp., 3.400%, 1/15/2028	3,869
		21,266	2,000	Spirit Realty LP, 2.700%, 2/15/2032	1,611
	Health Insurance — 0.1%				5,480
7,000	Elevance Health, Inc., 4.101%, 3/01/2028	7,098		REITs – Warehouse/Industrials — 0.0%	
6,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	7,046	4,000	Prologis LP, 1.250%, 10/15/2030	3,292
		14,144		Restaurants — 0.1%	
	Healthcare — 0.3%		10,000	Starbucks Corp., 2.250%, 3/12/2030	8,791
5,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	5,107		Retailers — 0.1%	
8,000	Cigna Corp., 3.750%, 7/15/2023	8,014	8,000	Amazon.com, Inc., 3.875%, 8/22/2037	8,055
5,000	CVS Health Corp., 4.300%, 3/25/2028	5,083	9,000	TJX Cos., Inc. (The), 1.150%, 5/15/2028	7,915
4,000	DH Europe Finance II S.a.r.l., 2.200%, 11/15/2024	3,872			19,970
4,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	3,966			
4,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	3,664			
		29,706			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
 Natixis Sustainable Future 2040 Fund – (continued)

Principal Amount	Description	Value (t)
Technology — 0.5%		
\$ 9,000	Apple, Inc., 2.500%, 2/09/2025	\$ 8,920
2,000	Broadcom, Inc., 3.137%, 11/15/2035, 144A	1,608
7,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	6,636
8,000	Intel Corp., 2.450%, 11/15/2029	7,375
9,000	International Business Machines Corp., 4.000%, 6/20/2042	8,205
8,000	NVIDIA Corp., 2.850%, 4/01/2030	7,634
7,000	Oracle Corp., 2.950%, 5/15/2025	6,824
10,000	QUALCOMM, Inc., 1.650%, 5/20/2032	8,469
		<u>55,671</u>
Treasuries — 1.1%		
9,000	U.S. Treasury Bond, 2.250%, 5/15/2041	7,705
7,000	U.S. Treasury Bond, 2.500%, 5/15/2046	6,067
22,000	U.S. Treasury Bond, 2.875%, 11/15/2046	20,459
21,000	U.S. Treasury Bond, 3.000%, 5/15/2045	19,896
10,000	U.S. Treasury Bond, 3.000%, 2/15/2048	9,620
18,000	U.S. Treasury Bond, 3.000%, 2/15/2049	17,549
33,000	U.S. Treasury Note, 0.375%, 11/30/2025	30,461
18,000	U.S. Treasury Note, 2.125%, 12/31/2022	17,949
		<u>129,706</u>
Utility Other — 0.0%		
6,000	Essential Utilities, Inc., 4.276%, 5/01/2049	5,422
Wireless — 0.1%		
7,000	Vodafone Group PLC, 6.150%, 2/27/2037	7,791
Wirelines — 0.1%		
3,000	AT&T, Inc., 3.650%, 6/01/2051	2,444
8,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 2.511%, 5/15/2025(c)	7,983
		<u>10,427</u>
	Total Bonds and Notes (Identified Cost \$963,254)	<u>889,829</u>
Shares		
Exchange-Traded Funds — 7.1%		
12,646	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$965,212)	<u>837,292</u>
Mutual Funds — 11.2%		
35,791	WCM Focused Emerging Markets Fund, Institutional Class	474,588
40,626	WCM Focused International Growth Fund, Institutional Class	845,834
	Total Mutual Funds (Identified Cost \$1,671,255)	<u>1,320,422</u>
Affiliated Mutual Funds — 16.9%		
36,932	Loomis Sayles Inflation Protected Securities Fund, Class N	397,761
27,656	Loomis Sayles Limited Term Government and Agency Fund, Class N	303,381
51,196	Mirova Global Green Bond Fund, Class N	459,736
75,121	Mirova International Sustainable Equity Fund, Class N	840,608
	Total Affiliated Mutual Funds (Identified Cost \$2,309,084)	<u>2,001,486</u>

Principal Amount	Description	Value (t)
Short-Term Investments — 3.6%		
\$421,831	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/29/2022 at 0.650% to be repurchased at \$421,854 on 8/01/2022 collateralized by \$428,500 U.S. Treasury Note, 3.000% due 7/15/2025 valued at \$430,676 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$421,831)	<u>\$ 421,831</u>
	Total Investments — 100.4% (Identified Cost \$12,958,429)	11,855,225
	Other assets less liabilities — (0.4%)	<u>(45,180)</u>
	Net Assets — 100.0%	<u>\$ 11,810,045</u>
(t)	See Note 2 of Notes to Financial Statements.	
(a)	Non-income producing security.	
(b)	The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.	
(c)	Variable rate security. Rate as of July 31, 2022 is disclosed.	
144A	All or a portion of these securities are exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2022, the value of Rule 144A holdings amounted to \$12,066 or 0.1% of net assets.	
ADR	An American Depositary Receipt is a certificate issued by a custodian bank representing the right to receive securities of the foreign issuer described. The values of ADRs may be significantly influenced by trading on exchanges not located in the United States.	
ETF	Exchange-Traded Fund	
FHLMC	Federal Home Loan Mortgage Corp.	
FNMA	Federal National Mortgage Association	
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, 2022 (Unaudited)

Equity	79.5%
Fixed Income	17.3
Short-Term Investments	<u>3.6</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, 2022 (Unaudited)
Natisx Sustainable Future 2045 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 56.6% of Net Assets			Beverages — continued		
Aerospace & Defense — 1.0%			830	Monster Beverage Corp.(a)	\$ 82,685
230	AAR Corp.(a)	\$ 10,242	78	PepsiCo, Inc.	13,647
50	Axon Enterprise, Inc.(a)	5,509			140,514
457	Boeing Co. (The)(a)	72,805	Biotechnology — 1.7%		
8	L3Harris Technologies, Inc.	1,920	125	AbbVie, Inc.	17,939
15	Lockheed Martin Corp.	6,207	265	Alnylam Pharmaceuticals, Inc.(a)	37,641
72	Moog, Inc., Class A	6,166	58	Amgen, Inc.	14,353
9	Northrop Grumman Corp.	4,310	156	Arrowhead Pharmaceuticals, Inc.(a)	6,635
141	Raytheon Technologies Corp.	13,143	41	Biogen, Inc.(a)	8,817
		120,302	211	BioMarin Pharmaceutical, Inc.(a)	18,157
Air Freight & Logistics — 0.3%			297	CRISPR Therapeutics AG(a)	22,275
232	Expeditors International of Washington, Inc.	24,650	46	Gilead Sciences, Inc.	2,748
17	FedEx Corp.	3,962	198	Halozyme Therapeutics, Inc.(a)	9,682
83	GXO Logistics, Inc.(a)	3,984	42	Moderna, Inc.(a)	6,892
30	United Parcel Service, Inc., Class B	5,847	84	Neurocrine Biosciences, Inc.(a)	7,907
		38,443	102	Regeneron Pharmaceuticals, Inc.(a)	59,332
Airlines — 0.1%					212,378
221	Delta Air Lines, Inc.(a)	7,028	Building Products — 0.6%		
722	JetBlue Airways Corp.(a)	6,079	128	Builders FirstSource, Inc.(a)	8,704
		13,107	47	Carlisle Cos., Inc.	13,917
Auto Components — 0.4%			87	Carrier Global Corp.	3,526
729	BorgWarner, Inc.	28,037	51	Johnson Controls International PLC	2,749
487	Dana, Inc.	8,162	48	Lennox International, Inc.	11,497
87	Dorman Products, Inc.(a)	8,795	364	Masco Corp.	20,158
65	Visteon Corp.(a)	8,293	144	Owens Corning	13,355
		53,287	94	Trex Co., Inc.(a)	6,065
Automobiles — 1.3%					79,971
1,167	General Motors Co.(a)	42,315	Capital Markets — 3.5%		
118	Tesla, Inc.(a)	105,191	19	Ameriprise Financial, Inc.	5,129
68	Thor Industries, Inc.	5,735	705	Bank of New York Mellon Corp. (The)	30,639
		153,241	17	BlackRock, Inc.	11,376
Banks — 2.5%			708	Charles Schwab Corp. (The)	48,887
349	Ameris Bancorp	16,504	28	CME Group, Inc.	5,585
850	Bank of America Corp.	28,739	73	FactSet Research Systems, Inc.	31,367
329	Cadence Bank	8,587	107	Goldman Sachs Group, Inc. (The)	35,673
950	Citigroup, Inc.	49,305	308	Intercontinental Exchange, Inc.	31,413
186	Citizens Financial Group, Inc.	7,063	240	Janus Henderson Group PLC	6,185
70	Fifth Third Bancorp	2,388	863	KKR & Co., Inc.	47,862
1,595	FNB Corp.	19,076	104	Moody's Corp.	32,266
1,112	Fulton Financial Corp.	18,559	113	Morgan Stanley	9,526
201	Huntington Bancshares, Inc.	2,671	61	MSCI, Inc.	29,362
299	International Bancshares Corp.	13,114	32	Northern Trust Corp.	3,193
70	JPMorgan Chase & Co.	8,075	66	S&P Global, Inc.	24,877
313	KeyCorp	5,728	462	SEI Investments Co.	25,576
22	M&T Bank Corp.	3,904	547	State Street Corp.	38,859
45	PNC Financial Services Group, Inc. (The)	7,467	47	Virtus Investment Partners, Inc.	9,697
282	Regions Financial Corp.	5,973			427,472
11	Signature Bank	2,041	Chemicals — 0.4%		
8	SVB Financial Group(a)	3,228	19	Air Products & Chemicals, Inc.	4,716
340	Truist Financial Corp.	17,160	40	DuPont de Nemours, Inc.	2,449
463	Trustmark Corp.	15,034	131	HB Fuller Co.	8,410
157	U.S. Bancorp	7,410	91	Innospec, Inc.	9,282
282	Webster Financial Corp.	13,099	31	Linde PLC	9,362
835	Wells Fargo & Co.	36,632	111	Minerals Technologies, Inc.	7,416
121	Wintrust Financial Corp.	10,411	64	Stepan Co.	7,182
		302,168			48,817
Beverages — 1.1%			Commercial Services & Supplies — 0.4%		
57	Boston Beer Co., Inc. (The), Class A(a)	21,684	67	MSA Safety, Inc.	8,599
318	Coca-Cola Co. (The)	20,406	79	Tetra Tech, Inc.	12,108
54	Keurig Dr Pepper, Inc.	2,092	131	Viad Corp.(a)	4,424

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natisx Sustainable Future 2045 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Commercial Services & Supplies — continued			Electronic Equipment, Instruments & Components — continued		
114	Waste Management, Inc.	\$ 18,760	81	TE Connectivity Ltd.	\$ 10,832
		43,891			59,185
Communications Equipment — 0.1%			Energy Equipment & Services — 0.2%		
155	Ciena Corp.(a)	7,998	852	Archrock, Inc.	7,191
89	Lumentum Holdings, Inc.(a)	8,051	89	Baker Hughes Co.	2,286
		16,049	372	ChampionX Corp.	7,771
Construction & Engineering — 0.1%			122	Schlumberger NV	4,518
261	AECOM	18,792			21,766
Consumer Finance — 0.9%			Entertainment — 2.1%		
1,484	Ally Financial, Inc.	49,076	59	Activision Blizzard, Inc.	4,717
179	American Express Co.	27,570	136	Electronic Arts, Inc.	17,847
310	Capital One Financial Corp.	34,047	504	Netflix, Inc.(a)	113,350
185	Green Dot Corp., Class A(a)	5,198	190	Take-Two Interactive Software, Inc.(a)	25,219
		115,891	713	Walt Disney Co. (The)(a)	75,649
Containers & Packaging — 0.2%			1,095	Warner Bros Discovery, Inc.(a)	16,425
32	Ball Corp.	2,350			253,207
69	International Paper Co.	2,951	Food & Staples Retailing — 0.5%		
219	Sonoco Products Co.	13,904	131	BJ's Wholesale Club Holdings, Inc.(a)	8,869
		19,205	11	Costco Wholesale Corp.	5,954
Distributors — 0.1%			177	Kroger Co. (The)	8,220
61	Genuine Parts Co.	9,325	323	SpartanNash Co.	10,430
Diversified Consumer Services — 0.2%			405	Sprouts Farmers Market, Inc.(a)	11,194
137	Grand Canyon Education, Inc.(a)	13,162	75	Sysco Corp.	6,367
162	Service Corp. International	12,062	91	Walgreens Boots Alliance, Inc.	3,605
		25,224	51	Walmart, Inc.	6,735
Diversified Telecommunication Services — 0.1%					61,374
188	AT&T, Inc.	3,531	Food Products — 0.4%		
216	Lumen Technologies, Inc.	2,352	106	Campbell Soup Co.	5,231
109	Verizon Communications, Inc.	5,035	294	Darling Ingredients, Inc.(a)	20,368
		10,918	80	General Mills, Inc.	5,983
Electric Utilities — 0.6%			164	Hain Celestial Group, Inc. (The)(a)	3,731
172	American Electric Power Co., Inc.	16,952	74	Hormel Foods Corp.	3,651
201	Edison International	13,622	86	Ingredion, Inc.	7,824
191	Eversource Energy	16,850	24	J.M. Smucker Co. (The)	3,176
86	IDACORP, Inc.	9,608	42	Kellogg Co.	3,105
143	NextEra Energy, Inc.	12,082	21	McCormick & Co., Inc.	1,835
		69,114			54,904
Electrical Equipment — 1.2%			Gas Utilities — 0.2%		
34	Acuity Brands, Inc.	6,202	297	New Jersey Resources Corp.	13,718
676	ChargePoint Holdings, Inc.(a)	10,215	99	ONE Gas, Inc.	8,409
43	Eaton Corp. PLC	6,381			22,127
47	Emerson Electric Co.	4,233	Health Care Equipment & Supplies — 1.0%		
1,403	Fluence Energy, Inc.(a)	19,277	162	Abbott Laboratories	17,632
61	Hubbell, Inc.	13,360	37	Becton Dickinson & Co.	9,039
1,092	Plug Power, Inc.(a)	23,303	11	Cooper Cos., Inc. (The)	3,597
68	Rockwell Automation, Inc.	17,359	33	DexCom, Inc.(a)	2,709
770	Shoals Technologies Group, Inc., Class A(a)	18,195	79	Edwards Lifesciences Corp.(a)	7,943
952	Sunrun, Inc.(a)	31,121	94	Globus Medical, Inc., Class A(a)	5,517
		149,646	105	Haemonetics Corp.(a)	7,296
Electronic Equipment, Instruments & Components — 0.5%			41	Hologic, Inc.(a)	2,927
276	Avnet, Inc.	13,212	96	Intuitive Surgical, Inc.(a)	22,096
166	Cognex Corp.	8,463	286	LeMaitre Vascular, Inc.	14,400
52	Corning, Inc.	1,912	45	Penumbra, Inc.(a)	6,272
33	II-VI, Inc.(a)	1,737	14	ResMed, Inc.	3,367
193	Itron, Inc.(a)	11,271	43	Shockwave Medical, Inc.(a)	9,070
14	Keysight Technologies, Inc.(a)	2,276	11	STERIS PLC	2,482
34	Littelfuse, Inc.	9,482	17	Stryker Corp.	3,651
			11	Teleflex, Inc.	2,645
					120,643

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2045 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Health Care Providers & Services — 1.4%			Insurance — continued		
138	Acadia Healthcare Co., Inc.(a)	\$ 11,442	152	First American Financial Corp.	\$ 8,816
30	Amedisys, Inc.(a)	3,595	95	Hanover Insurance Group, Inc. (The)	12,965
121	Centene Corp.(a)	11,249	74	Marsh & McLennan Cos., Inc.	12,133
22	Chemed Corp.	10,584	348	Prudential Financial, Inc.	34,797
50	Cigna Corp.	13,768	276	Reinsurance Group of America, Inc.	31,955
63	CVS Health Corp.	6,028	167	Selective Insurance Group, Inc.	13,003
35	Elevance Health, Inc.	16,698	37	Travelers Cos., Inc. (The)	5,872
85	Encompass Health Corp.	4,303	162	Willis Towers Watson PLC	33,524
42	Enhabit, Inc.(a)	735			197,609
186	HCA Healthcare, Inc.	39,510	Interactive Media & Services — 2.5%		
22	Humana, Inc.	10,604	660	Alphabet, Inc., Class A(a)	76,771
23	Quest Diagnostics, Inc.	3,141	621	Alphabet, Inc., Class C(a)	72,434
238	Select Medical Holdings Corp.	7,050	671	Meta Platforms, Inc., Class A(a)	106,756
123	Tenet Healthcare Corp.(a)	8,133	1,679	Pinterest, Inc., Class A(a)	32,707
35	UnitedHealth Group, Inc.	18,982	330	Twitter, Inc.(a)	13,731
		165,822			302,399
Health Care Technology — 0.6%			Internet & Direct Marketing Retail — 2.1%		
413	Allscripts Healthcare Solutions, Inc.(a)	6,534	241	Alibaba Group Holding Ltd., Sponsored ADR(a)	21,538
936	Doximity, Inc., Class A(a)	39,611	1,246	Amazon.com, Inc.(a)	168,148
147	Veeva Systems, Inc., Class A(a)	32,866	976	eBay, Inc.	47,463
		79,011	199	Etsy, Inc.(a)	20,640
Hotels, Restaurants & Leisure — 1.6%					257,789
33	Booking Holdings, Inc.(a)	63,878	IT Services — 2.9%		
53	Expedia Group, Inc.(a)	5,621	18	Accenture PLC, Class A	5,513
125	Hilton Worldwide Holdings, Inc.	16,009	28	Automatic Data Processing, Inc.	6,751
104	Jack in the Box, Inc.	7,190	268	Block, Inc.(a)	20,384
35	McDonald's Corp.	9,218	59	Cognizant Technology Solutions Corp., Class A	4,010
430	Starbucks Corp.	36,455	61	Concentrix Corp.	8,159
216	Travel & Leisure Co.	9,312	426	Fiserv, Inc.(a)	45,020
499	Yum China Holdings, Inc.	24,306	114	Gartner, Inc.(a)	30,265
157	Yum! Brands, Inc.	19,239	239	Global Payments, Inc.	29,235
		191,228	57	International Business Machines Corp.	7,455
Household Durables — 0.4%			114	Mastercard, Inc., Class A	40,332
45	DR Horton, Inc.	3,511	25	Paychex, Inc.	3,207
264	KB Home	8,617	331	PayPal Holdings, Inc.(a)	28,641
106	Meritage Homes Corp.(a)	9,360	64	Perficient, Inc.(a)	6,753
516	PulteGroup, Inc.	22,508	469	Shopify, Inc., Class A(a)	16,335
356	Taylor Morrison Home Corp.(a)	10,217	14	VeriSign, Inc.(a)	2,648
		54,213	438	Visa, Inc., Class A	92,904
Household Products — 0.4%			45	WEX, Inc.(a)	7,480
296	Colgate-Palmolive Co.	23,307			355,092
89	Kimberly-Clark Corp.	11,729	Leisure Products — 0.1%		
146	Procter & Gamble Co. (The)	20,281	478	Mattel, Inc.(a)	11,090
		55,317	Life Sciences Tools & Services — 0.7%		
Independent Power & Renewable Electricity Producers — 0.3%			50	Agilent Technologies, Inc.	6,705
113	AES Corp. (The)	2,511	49	Danaher Corp.	14,282
162	NextEra Energy Partners LP	13,404	139	Illumina, Inc.(a)	30,118
605	Sunnova Energy International, Inc.(a)	15,742	10	IQVIA Holdings, Inc.(a)	2,403
		31,657	21	PerkinElmer, Inc.	3,217
Industrial Conglomerates — 0.3%			50	Repligen Corp.(a)	10,668
40	3M Co.	5,730	20	Thermo Fisher Scientific, Inc.	11,968
272	General Electric Co.	20,103	7	Waters Corp.(a)	2,548
42	Honeywell International, Inc.	8,083			81,909
		33,916	Machinery — 1.3%		
Insurance — 1.6%			91	AGCO Corp.	9,912
75	Aflac, Inc.	4,297	34	Caterpillar, Inc.	6,740
43	Allstate Corp. (The)	5,030	29	Chart Industries, Inc.(a)	5,658
509	American International Group, Inc.	26,351	57	Cummins, Inc.	12,615
47	Chubb Ltd.	8,866	70	Deere & Co.	24,022
			41	Illinois Tool Works, Inc.	8,518

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2045 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	Machinery — continued			Pharmaceuticals — continued	
150	ITT, Inc.	\$ 11,254	38	Eli Lilly & Co.	\$ 12,528
119	Oshkosh Corp.	10,246	65	Jazz Pharmaceuticals PLC(a)	10,144
224	PACCAR, Inc.	20,500	125	Johnson & Johnson	21,815
129	Parker-Hannifin Corp.	37,293	251	Merck & Co., Inc.	22,424
141	Terex Corp.	4,725	513	Novartis AG, Sponsored ADR	44,031
128	Toro Co. (The)	11,007	190	Novo Nordisk A/S, Sponsored ADR	22,051
		162,490	150	Perrigo Co. PLC	6,281
			279	Pfizer, Inc.	14,092
	Media — 1.1%		770	Roche Holding AG, Sponsored ADR	31,932
8	Cable One, Inc.	11,014	29	Zoetis, Inc.	5,294
120	Charter Communications, Inc., Class A(a)	51,852			218,555
1,241	Comcast Corp., Class A	46,562		Professional Services — 0.5%	
174	Interpublic Group of Cos., Inc. (The)	5,197	140	Equifax, Inc.	29,247
163	New York Times Co. (The), Class A	5,208	120	Exponent, Inc.	12,059
211	News Corp., Class A	3,617	120	Korn Ferry	7,861
142	News Corp., Class B	2,454	73	ManpowerGroup, Inc.	5,724
92	Omnicom Group, Inc.	6,425	54	Verisk Analytics, Inc.	10,274
74	Paramount Global, Class B	1,750			65,165
		134,079		Real Estate Management & Development — 0.4%	
	Metals & Mining — 0.4%		420	CBRE Group, Inc., Class A(a)	35,960
100	Alcoa Corp.	5,089	61	Jones Lang LaSalle, Inc.(a)	11,631
279	Cleveland-Cliffs, Inc.(a)	4,941			47,591
272	Commercial Metals Co.	10,777		REITs – Apartments — 0.4%	
62	Newmont Corp.	2,808	220	American Campus Communities, Inc.	14,370
20	Nucor Corp.	2,716	90	AvalonBay Communities, Inc.	19,255
61	Reliance Steel & Aluminum Co.	11,605	74	Equity Residential	5,801
148	Steel Dynamics, Inc.	11,526	34	Essex Property Trust, Inc.	9,742
		49,462			49,168
	Multi-Utilities — 0.2%			REITs – Diversified — 0.5%	
112	Consolidated Edison, Inc.	11,118	710	American Assets Trust, Inc.	21,463
45	DTE Energy Co.	5,864	53	American Tower Corp.	14,354
27	WEC Energy Group, Inc.	2,803	43	Crown Castle International Corp.	7,768
		19,785	22	Digital Realty Trust, Inc.	2,914
	Multiline Retail — 0.2%		6	Equinix, Inc.	4,223
130	Kohl's Corp.	3,788	158	VICI Properties, Inc.	5,402
327	Macy's, Inc.	5,772	150	Weyerhaeuser Co.	5,448
63	Target Corp.	10,293			61,572
		19,853		REITs – Health Care — 0.2%	
	Oil, Gas & Consumable Fuels — 2.2%		47	Ventas, Inc.	2,528
987	Antero Midstream Corp.	9,929	246	Welltower, Inc.	21,239
1,233	APA Corp.	45,831			23,767
103	Chevron Corp.	16,869		REITs – Hotels — 0.0%	
631	CNX Resources Corp.(a)	10,897	143	Host Hotels & Resorts, Inc.	2,547
446	ConocoPhillips	43,454		REITs – Mortgage — 0.1%	
126	Diamondback Energy, Inc.	16,131	246	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	8,878
500	EOG Resources, Inc.	55,610		REITs – Office Property — 0.6%	
218	EQT Corp.	9,599	131	Alexandria Real Estate Equities, Inc.	21,717
218	Exxon Mobil Corp.	21,131	1,095	Brandywine Realty Trust	10,238
152	HF Sinclair Corp.	7,269	538	Corporate Office Properties Trust	15,145
184	Kinder Morgan, Inc.	3,310	373	Douglas Emmett, Inc.	8,818
171	Marathon Oil Corp.	4,241	486	Easterly Government Properties, Inc.	9,851
39	Occidental Petroleum Corp.	2,564	166	Kilroy Realty Corp.	8,994
261	Range Resources Corp.(a)	8,631			74,763
988	Southwestern Energy Co.(a)	6,975		REITs – Shopping Centers — 0.2%	
37	Valero Energy Corp.	4,098	887	Brixmor Property Group, Inc.	20,561
		266,539		REITs – Warehouse/Industrials — 0.1%	
	Paper & Forest Products — 0.0%		85	ProLogis, Inc.	11,268
91	Louisiana-Pacific Corp.	5,790			
	Pharmaceuticals — 1.8%				
379	Bristol-Myers Squibb Co.	27,963			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2045 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Road & Rail — 0.8%			Technology Hardware, Storage & Peripherals — 0.1%		
27	Avis Budget Group, Inc.(a)	\$ 4,915	180	Hewlett Packard Enterprise Co.	\$ 2,563
267	Canadian Pacific Railway Ltd.	21,058	120	HP, Inc.	4,007
279	CSX Corp.	9,020			6,570
103	Norfolk Southern Corp.	25,871	Textiles, Apparel & Luxury Goods — 0.5%		
94	Ryder System, Inc.	7,362	53	Crocs, Inc.(a)	3,797
107	Union Pacific Corp.	24,321	37	Deckers Outdoor Corp.(a)	11,589
		92,547	225	NIKE, Inc., Class B	25,857
Semiconductors & Semiconductor Equipment — 2.7%			1,844	Under Armour, Inc., Class A(a)	17,075
121	Advanced Micro Devices, Inc.(a)	11,431	48	VF Corp.	2,145
39	Analog Devices, Inc.	6,706			60,463
40	Broadcom, Inc.	21,419	Thrifts & Mortgage Finance — 0.2%		
92	Cirrus Logic, Inc.(a)	7,862	1,447	MGIC Investment Corp.	20,461
134	Enphase Energy, Inc.(a)	38,080	206	Mr. Cooper Group, Inc.(a)	9,280
77	First Solar, Inc.(a)	7,636			29,741
210	Intel Corp.	7,625	Trading Companies & Distributors — 0.1%		
203	Lattice Semiconductor Corp.(a)	12,485	61	GATX Corp.	6,115
75	Micron Technology, Inc.	4,640	Water Utilities — 0.2%		
695	NVIDIA Corp.	126,233	97	American States Water Co.	8,456
280	QUALCOMM, Inc.	40,617	51	American Water Works Co., Inc.	7,927
82	Silicon Laboratories, Inc.(a)	12,093	203	Essential Utilities, Inc.	10,544
40	Synaptics, Inc.(a)	5,798			26,927
44	Texas Instruments, Inc.	7,871	Wireless Telecommunication Services — 0.0%		
51	Universal Display Corp.	5,888	34	T-Mobile US, Inc.(a)	4,864
92	Wolfspeed, Inc.(a)	7,664		Total Common Stocks (Identified Cost \$7,143,198)	6,903,260
		324,048	Principal Amount		
Software — 4.4%			Bonds and Notes — 4.1%		
69	Adobe, Inc.(a)	28,298	Automotive — 0.1%		
19	ANSYS, Inc.(a)	5,301	\$ 4,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	3,934
26	Aspen Technology, Inc.(a)	5,306	1,000	Lear Corp., 4.250%, 5/15/2029	940
331	Autodesk, Inc.(a)	71,602	3,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	2,687
70	Blackbaud, Inc.(a)	4,292			7,561
20	Citrix Systems, Inc.	2,028	Banking — 0.6%		
142	CommVault Systems, Inc.(a)	7,965	7,000	American Express Co., 3.700%, 8/03/2023	7,029
20	Fair Isaac Corp.(a)	9,241	5,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	4,829
98	Fortinet, Inc.(a)	5,846	4,000	Bank of New York Mellon Corp. (The), Series 12, MTN, 3.650%, 2/04/2024	4,030
335	Microsoft Corp.	94,048	3,000	Bank of Nova Scotia (The), 3.400%, 2/11/2024	2,998
123	NortonLifeLock, Inc.	3,017	6,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	5,471
1,435	Oracle Corp.	111,700	5,000	Citigroup, Inc., 4.600%, 3/09/2026	5,091
48	Paylocity Holding Corp.(a)	9,885	4,000	Goldman Sachs Group, Inc. (The), 3.750%, 5/22/2025	3,998
63	Qualys, Inc.(a)	7,706	5,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	4,927
549	Salesforce, Inc.(a)	101,027	5,000	KeyCorp, MTN, 2.550%, 10/01/2029	4,444
30	ServiceNow, Inc.(a)	13,400	3,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	2,866
79	SPS Commerce, Inc.(a)	9,461	3,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	3,006
319	Workday, Inc., Class A(a)	49,477	3,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	2,709
		539,600	7,000	PNC Financial Services Group, Inc. (The), 2.600%, 7/23/2026	6,736
Specialty Retail — 0.8%			3,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	2,940
29	Asbury Automotive Group, Inc.(a)	4,978	3,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	2,969
3	AutoZone, Inc.(a)	6,412	4,000	State Street Corp., 2.400%, 1/24/2030	3,604
18	Best Buy Co., Inc.	1,386	3,000	Toronto-Dominion Bank (The), GMTN, 2.450%, 1/12/2032	2,594
96	Boot Barn Holdings, Inc.(a)	5,981			
60	Five Below, Inc.(a)	7,624			
104	GameStop Corp., Class A(a)	3,537			
85	Home Depot, Inc. (The)	25,580			
29	Lithia Motors, Inc.	7,693			
57	Lowe's Cos., Inc.	10,917			
80	TJX Cos., Inc. (The)	4,893			
11	Tractor Supply Co.	2,106			
6	Ulta Beauty, Inc.(a)	2,333			
63	Williams-Sonoma, Inc.	9,099			
		92,539			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2045 Fund – (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
	Banking — continued			Healthcare — continued	
\$ 5,000	Truist Bank, 3.200%, 4/01/2024	\$ 4,998	\$ 2,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	\$ 1,983
5,000	Westpac Banking Corp., 2.350%, 2/19/2025	4,877	3,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	2,748
		80,116			15,703
	Brokerage — 0.1%			Integrated Energy — 0.1%	
5,000	BlackRock, Inc., 2.400%, 4/30/2030	4,542	5,000	Exxon Mobil Corp., 2.992%, 3/19/2025	4,980
6,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	4,653	4,000	Shell International Finance BV, 6.375%, 12/15/2038	4,816
		9,195			9,796
	Building Materials — 0.1%			Life Insurance — 0.0%	
3,000	Fortune Brands Home & Security, Inc., 4.000%, 3/25/2032	2,752	1,000	Athene Holding Ltd., 6.150%, 4/03/2030	1,037
5,000	Owens Corning, 3.950%, 8/15/2029	4,766		Mortgage Related — 0.8%	
		7,518	18,282	FHLMC, 2.500%, with various maturities from 2051 to 2052(b)	17,066
	Chemicals — 0.0%		10,132	FHLMC, 3.000%, with various maturities from 2049 to 2052(b)	9,764
1,000	LYB International Finance BV, 5.250%, 7/15/2043	973	4,928	FHLMC, 3.500%, 5/01/2052	4,880
	Diversified Manufacturing — 0.1%		21,395	FNMA, 2.000%, with various maturities in 2051(b)	19,288
6,000	3M Co., 3.050%, 4/15/2030	5,692	19,682	FNMA, 2.500%, with various maturities in 2051(b)	18,391
3,000	Emerson Electric Co., 2.000%, 12/21/2028	2,738	20,303	FNMA, 3.000%, with various maturities from 2034 to 2052(b)	19,631
		8,430	14,583	FNMA, 3.500%, with various maturities from 2049 to 2052(b)	14,453
	Electric — 0.2%		439	FNMA, 4.000%, 3/01/2050	443
4,000	Duke Energy Corp., 3.750%, 4/15/2024	4,016	507	FNMA, 4.500%, with various maturities in 2049(b)	521
6,000	Entergy Corp., 0.900%, 9/15/2025	5,464			104,437
3,000	Exelon Corp., 4.050%, 4/15/2030	2,975		Natural Gas — 0.0%	
5,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	4,398	6,000	NiSource, Inc., 0.950%, 8/15/2025	5,492
2,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	1,844		Pharmaceuticals — 0.1%	
1,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	865	5,000	AbbVie, Inc., 3.600%, 5/14/2025	5,001
4,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	3,967	2,000	Biogen, Inc., 2.250%, 5/01/2030	1,709
		23,529	5,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	4,952
	Environmental — 0.0%		2,000	Viatrix, Inc., 3.850%, 6/22/2040	1,459
3,000	Republic Services, Inc., 1.450%, 2/15/2031	2,477			13,121
1,000	Waste Management, Inc., 2.950%, 6/01/2041	815		Property & Casualty Insurance — 0.0%	
		3,292	1,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	898
	Finance Companies — 0.1%			Railroads — 0.0%	
5,000	Ares Capital Corp., 3.250%, 7/15/2025	4,715	5,000	CSX Corp., 2.600%, 11/01/2026	4,860
3,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	2,623		REITs – Apartments — 0.0%	
		7,338	2,000	Essex Portfolio LP, 3.000%, 1/15/2030	1,806
	Food & Beverage — 0.2%			REITs – Health Care — 0.0%	
8,000	Coca-Cola Co. (The), 1.450%, 6/01/2027	7,456	2,000	Welltower, Inc., 2.800%, 6/01/2031	1,734
5,000	General Mills, Inc., 4.000%, 4/17/2025	5,063		REITs – Office Property — 0.1%	
3,000	Mondelez International, Inc., 2.750%, 4/13/2030	2,736	5,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	4,974
5,000	PepsiCo, Inc., 2.750%, 3/19/2030	4,766	3,000	Boston Properties LP, 2.750%, 10/01/2026	2,845
		20,021	5,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	4,242
	Government Owned – No Guarantee — 0.1%				12,061
4,000	Equinor ASA, 3.625%, 4/06/2040	3,670		REITs – Single Tenant — 0.0%	
7,000	Federal National Mortgage Association, 6.625%, 11/15/2030	8,862	1,000	Realty Income Corp., 3.400%, 1/15/2028	967
		12,532	1,000	Spirit Realty LP, 2.700%, 2/15/2032	806
	Health Insurance — 0.1%				1,773
5,000	Elevance Health, Inc., 4.101%, 3/01/2028	5,070		REITs – Warehouse/Industrials — 0.0%	
4,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	4,698	3,000	Prologis LP, 1.250%, 10/15/2030	2,469
		9,768		Restaurants — 0.0%	
	Healthcare — 0.1%		5,000	Starbucks Corp., 2.250%, 3/12/2030	4,396
2,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	2,043		Retailers — 0.1%	
5,000	Cigna Corp., 3.750%, 7/15/2023	5,009	5,000	Amazon.com, Inc., 3.875%, 8/22/2037	5,035
1,000	CVS Health Corp., 4.300%, 3/25/2028	1,016	6,000	TJX Cos., Inc. (The), 1.150%, 5/15/2028	5,276
3,000	DH Europe Finance II S.a.r.l., 2.200%, 11/15/2024	2,904			10,311

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natisix Sustainable Future 2045 Fund – (continued)

Principal Amount	Description	Value (t)
Technology — 0.2%		
\$ 4,000	Apple, Inc., 2.500%, 2/09/2025	\$ 3,964
4,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	3,792
3,000	Intel Corp., 2.450%, 11/15/2029	2,766
5,000	International Business Machines Corp., 4.000%, 6/20/2042	4,558
3,000	NVIDIA Corp., 2.850%, 4/01/2030	2,862
4,000	Oracle Corp., 2.950%, 5/15/2025	3,900
5,000	QUALCOMM, Inc., 1.650%, 5/20/2032	4,235
		<u>26,077</u>
Treasuries — 0.7%		
5,000	U.S. Treasury Bond, 2.250%, 5/15/2041	4,280
5,000	U.S. Treasury Bond, 2.500%, 5/15/2046	4,334
12,000	U.S. Treasury Bond, 2.875%, 11/15/2046	11,159
13,000	U.S. Treasury Bond, 3.000%, 5/15/2045	12,316
7,000	U.S. Treasury Bond, 3.000%, 2/15/2048	6,734
9,000	U.S. Treasury Bond, 3.000%, 2/15/2049	8,775
18,000	U.S. Treasury Note, 0.375%, 11/30/2025	16,615
16,000	U.S. Treasury Note, 2.125%, 12/31/2022	15,955
		<u>80,168</u>
Utility Other — 0.1%		
7,000	Essential Utilities, Inc., 4.276%, 5/01/2049	6,325
Wireless — 0.0%		
5,000	Vodafone Group PLC, 6.150%, 2/27/2037	5,565
Wirelines — 0.1%		
2,000	AT&T, Inc., 3.650%, 6/01/2051	1,630
5,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 2.511%, 5/15/2025(c)	4,989
		<u>6,619</u>
	Total Bonds and Notes (Identified Cost \$549,111)	<u>504,921</u>
Shares		
Exchange-Traded Funds — 7.9%		
14,674	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,111,455)	<u>971,566</u>
Mutual Funds — 13.0%		
44,565	WCM Focused Emerging Markets Fund, Institutional Class	590,936
47,583	WCM Focused International Growth Fund, Institutional Class	990,671
	Total Mutual Funds (Identified Cost \$1,978,743)	<u>1,581,607</u>
Affiliated Mutual Funds — 15.1%		
26,105	Loomis Sayles Inflation Protected Securities Fund, Class N	281,156
17,487	Loomis Sayles Limited Term Government and Agency Fund, Class N	191,829
43,830	Mirova Global Green Bond Fund, Class N	393,592
87,198	Mirova International Sustainable Equity Fund, Class N	975,746
	Total Affiliated Mutual Funds (Identified Cost \$2,150,098)	<u>1,842,323</u>

Principal Amount	Description	Value (t)
Short-Term Investments — 3.5%		
\$424,001	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/29/2022 at 0.650% to be repurchased at \$424,024 on 8/01/2022 collateralized by \$430,800 U.S. Treasury Note, 3.000% due 7/15/2025 valued at \$432,988 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$424,001)	<u>\$ 424,001</u>
	Total Investments — 100.2% (Identified Cost \$13,356,606)	12,227,678
	Other assets less liabilities — (0.2)%	<u>(30,399)</u>
	Net Assets — 100.0%	<u>\$ 12,197,279</u>
(t)	See Note 2 of Notes to Financial Statements.	
(a)	Non-income producing security.	
(b)	The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.	
(c)	Variable rate security. Rate as of July 31, 2022 is disclosed.	
144A	All or a portion of these securities are exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2022, the value of Rule 144A holdings amounted to \$6,658 or 0.1% of net assets.	
ADR	An American Depositary Receipt is a certificate issued by a custodian bank representing the right to receive securities of the foreign issuer described. The values of ADRs may be significantly influenced by trading on exchanges not located in the United States.	
ETF	Exchange-Traded Fund	
FHLMC	Federal Home Loan Mortgage Corp.	
FNMA	Federal National Mortgage Association	
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, 2022 (Unaudited)

Equity	85.5%
Fixed Income	11.2
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, 2022 (Unaudited)
 Natixis Sustainable Future 2050 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 58.8% of Net Assets			Beverages — continued		
Aerospace & Defense — 1.0%			48	Keurig Dr Pepper, Inc.	\$ 1,860
209	AAR Corp.(a)	\$ 9,307	743	Monster Beverage Corp.(a)	74,018
44	Axon Enterprise, Inc.(a)	4,848	71	PepsiCo, Inc.	12,422
409	Boeing Co. (The)(a)	65,158			125,930
7	L3Harris Technologies, Inc.	1,680	Biotechnology — 1.8%		
14	Lockheed Martin Corp.	5,793	114	AbbVie, Inc.	16,360
65	Moog, Inc., Class A	5,567	239	Alnylam Pharmaceuticals, Inc.(a)	33,948
8	Northrop Grumman Corp.	3,831	51	Amgen, Inc.	12,621
129	Raytheon Technologies Corp.	12,024	146	Arrowhead Pharmaceuticals, Inc.(a)	6,209
		108,208	37	Biogen, Inc.(a)	7,957
Air Freight & Logistics — 0.3%			183	BioMarin Pharmaceutical, Inc.(a)	15,747
209	Expeditors International of Washington, Inc.	22,206	263	CRISPR Therapeutics AG(a)	19,725
15	FedEx Corp.	3,496	41	Gilead Sciences, Inc.	2,450
77	GXO Logistics, Inc.(a)	3,696	180	Halozyme Therapeutics, Inc.(a)	8,802
28	United Parcel Service, Inc., Class B	5,457	38	Moderna, Inc.(a)	6,235
		34,855	74	Neurocrine Biosciences, Inc.(a)	6,966
Airlines — 0.1%			92	Regeneron Pharmaceuticals, Inc.(a)	53,516
198	Delta Air Lines, Inc.(a)	6,296			190,536
654	JetBlue Airways Corp.(a)	5,507	Building Products — 0.7%		
		11,803	115	Builders FirstSource, Inc.(a)	7,820
Auto Components — 0.4%			45	Carlisle Cos., Inc.	13,324
655	BorgWarner, Inc.	25,191	82	Carrier Global Corp.	3,323
441	Dana, Inc.	7,391	45	Johnson Controls International PLC	2,426
80	Dorman Products, Inc.(a)	8,087	45	Lennox International, Inc.	10,779
56	Visteon Corp.(a)	7,145	328	Masco Corp.	18,165
		47,814	133	Owens Corning	12,334
Automobiles — 1.3%			82	Trex Co., Inc.(a)	5,291
1,050	General Motors Co.(a)	38,073			73,462
106	Tesla, Inc.(a)	94,494	Capital Markets — 3.6%		
58	Thor Industries, Inc.	4,891	17	Ameriprise Financial, Inc.	4,589
		137,458	639	Bank of New York Mellon Corp. (The)	27,771
Banks — 2.6%			14	BlackRock, Inc.	9,369
323	Ameris Bancorp	15,275	639	Charles Schwab Corp. (The)	44,123
764	Bank of America Corp.	25,831	26	CME Group, Inc.	5,186
295	Cadence Bank	7,699	65	FactSet Research Systems, Inc.	27,929
857	Citigroup, Inc.	44,478	96	Goldman Sachs Group, Inc. (The)	32,005
170	Citizens Financial Group, Inc.	6,455	274	Intercontinental Exchange, Inc.	27,945
63	Fifth Third Bancorp	2,150	212	Janus Henderson Group PLC	5,463
1,471	FNB Corp.	17,593	777	KKR & Co., Inc.	43,092
1,026	Fulton Financial Corp.	17,124	95	Moody's Corp.	29,474
184	Huntington Bancshares, Inc.	2,445	99	Morgan Stanley	8,346
276	International Bancshares Corp.	12,105	53	MSCI, Inc.	25,511
63	JPMorgan Chase & Co.	7,268	26	Northern Trust Corp.	2,594
295	KeyCorp	5,399	60	S&P Global, Inc.	22,616
20	M&T Bank Corp.	3,549	402	SEI Investments Co.	22,255
41	PNC Financial Services Group, Inc. (The)	6,804	494	State Street Corp.	35,094
248	Regions Financial Corp.	5,253	41	Virtus Investment Partners, Inc.	8,459
10	Signature Bank	1,856			381,821
8	SVB Financial Group(a)	3,228	Chemicals — 0.4%		
304	Truist Financial Corp.	15,343	17	Air Products & Chemicals, Inc.	4,220
428	Trustmark Corp.	13,897	37	DuPont de Nemours, Inc.	2,265
143	U.S. Bancorp	6,750	114	HB Fuller Co.	7,319
261	Webster Financial Corp.	12,123	82	Innospec, Inc.	8,364
751	Wells Fargo & Co.	32,946	29	Linde PLC	8,758
109	Wintrust Financial Corp.	9,378	100	Minerals Technologies, Inc.	6,681
		274,949	55	Stepan Co.	6,172
Beverages — 1.2%					43,779
50	Boston Beer Co., Inc. (The), Class A(a)	19,021	Commercial Services & Supplies — 0.4%		
290	Coca-Cola Co. (The)	18,609	59	MSA Safety, Inc.	7,572
			74	Tetra Tech, Inc.	11,342

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2050 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	Commercial Services & Supplies — continued			Electronic Equipment, Instruments & Components — continued	
119	Viad Corp.(a)	\$ 4,019	73	TE Connectivity Ltd.	\$ 9,762
102	Waste Management, Inc.	16,785			53,630
		39,718		Energy Equipment & Services — 0.2%	
	Communications Equipment — 0.1%		771	Archrock, Inc.	6,507
139	Ciena Corp.(a)	7,172	78	Baker Hughes Co.	2,004
78	Lumentum Holdings, Inc.(a)	7,056	337	ChampionX Corp.	7,040
		14,228	114	Schlumberger NV	4,221
	Construction & Engineering — 0.2%				19,772
241	AECOM	17,352		Entertainment — 2.2%	
	Consumer Finance — 1.0%		54	Activision Blizzard, Inc.	4,317
1,335	Ally Financial, Inc.	44,149	123	Electronic Arts, Inc.	16,141
161	American Express Co.	24,797	454	Netflix, Inc.(a)	102,105
280	Capital One Financial Corp.	30,752	171	Take-Two Interactive Software, Inc.(a)	22,697
167	Green Dot Corp., Class A(a)	4,693	640	Walt Disney Co. (The)(a)	67,904
		104,391	962	Warner Bros Discovery, Inc.(a)	14,430
	Containers & Packaging — 0.2%				227,594
29	Ball Corp.	2,129		Food & Staples Retailing — 0.5%	
62	International Paper Co.	2,652	122	BJ's Wholesale Club Holdings, Inc.(a)	8,259
200	Sonoco Products Co.	12,698	9	Costco Wholesale Corp.	4,872
		17,479	154	Kroger Co. (The)	7,152
	Distributors — 0.1%		217	SpartanNash Co.	7,007
56	Genuine Parts Co.	8,561	292	Sprouts Farmers Market, Inc.(a)	8,071
	Diversified Consumer Services — 0.2%		68	Sysco Corp.	5,773
103	Grand Canyon Education, Inc.(a)	9,895	88	Walgreens Boots Alliance, Inc.	3,487
150	Service Corp. International	11,169	47	Walmart, Inc.	6,206
		21,064			50,827
	Diversified Telecommunication Services — 0.1%			Food Products — 0.5%	
168	AT&T, Inc.	3,155	98	Campbell Soup Co.	4,836
213	Lumen Technologies, Inc.	2,319	263	Darling Ingredients, Inc.(a)	18,221
98	Verizon Communications, Inc.	4,527	71	General Mills, Inc.	5,310
		10,001	158	Hain Celestial Group, Inc. (The)(a)	3,595
	Electric Utilities — 0.6%		62	Hormel Foods Corp.	3,059
159	American Electric Power Co., Inc.	15,671	78	Ingredion, Inc.	7,097
181	Edison International	12,266	20	J.M. Smucker Co. (The)	2,646
198	Eversource Energy	17,468	36	Kellogg Co.	2,661
78	IDACORP, Inc.	8,714	20	McCormick & Co., Inc.	1,747
130	NextEra Energy, Inc.	10,984			49,172
		65,103		Gas Utilities — 0.2%	
	Electrical Equipment — 1.3%		274	New Jersey Resources Corp.	12,656
31	Acuity Brands, Inc.	5,654	89	ONE Gas, Inc.	7,560
611	ChargePoint Holdings, Inc.(a)	9,232			20,216
39	Eaton Corp. PLC	5,787		Health Care Equipment & Supplies — 1.0%	
43	Emerson Electric Co.	3,873	146	Abbott Laboratories	15,891
1,274	Fluence Energy, Inc.(a)	17,505	35	Becton Dickinson & Co.	8,551
57	Hubbell, Inc.	12,484	11	Cooper Cos., Inc. (The)	3,597
981	Plug Power, Inc.(a)	20,935	30	DexCom, Inc.(a)	2,462
53	Rockwell Automation, Inc.	13,530	72	Edwards Lifesciences Corp.(a)	7,239
690	Shoals Technologies Group, Inc., Class A(a)	16,305	83	Globus Medical, Inc., Class A(a)	4,871
861	Sunrun, Inc.(a)	28,146	95	Haemonetics Corp.(a)	6,602
		133,451	34	Hologic, Inc.(a)	2,427
	Electronic Equipment, Instruments & Components — 0.5%		84	Intuitive Surgical, Inc.(a)	19,334
251	Avnet, Inc.	12,015	260	LeMaitre Vascular, Inc.	13,091
150	Cognex Corp.	7,647	41	Penumbra, Inc.(a)	5,715
48	Corning, Inc.	1,765	13	ResMed, Inc.	3,127
30	II-VI, Inc.(a)	1,579	40	Shockwave Medical, Inc.(a)	8,437
173	Itron, Inc.(a)	10,103	10	STERIS PLC	2,256
13	Keysight Technologies, Inc.(a)	2,114	15	Stryker Corp.	3,221
31	Littelfuse, Inc.	8,645	9	Teleflex, Inc.	2,164
					108,985

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2050 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Health Care Providers & Services — 1.4%			Insurance — continued		
126	Acadia Healthcare Co., Inc.(a)	\$ 10,447	136	First American Financial Corp.	\$ 7,888
29	Amedisys, Inc.(a)	3,476	87	Hanover Insurance Group, Inc. (The)	11,873
111	Centene Corp.(a)	10,320	67	Marsh & McLennan Cos., Inc.	10,985
21	Chemed Corp.	10,103	315	Prudential Financial, Inc.	31,497
45	Cigna Corp.	12,391	228	Reinsurance Group of America, Inc.	26,398
57	CVS Health Corp.	5,454	154	Selective Insurance Group, Inc.	11,991
32	Elevance Health, Inc.	15,267	36	Travelers Cos., Inc. (The)	5,713
77	Encompass Health Corp.	3,898	146	Willis Towers Watson PLC	30,213
38	Enhabit, Inc.(a)	665			176,993
167	HCA Healthcare, Inc.	35,474	Interactive Media & Services — 2.6%		
20	Humana, Inc.	9,640	600	Alphabet, Inc., Class A(a)	69,792
20	Quest Diagnostics, Inc.	2,731	546	Alphabet, Inc., Class C(a)	63,685
215	Select Medical Holdings Corp.	6,368	600	Meta Platforms, Inc., Class A(a)	95,460
111	Tenet Healthcare Corp.(a)	7,339	1,511	Pinterest, Inc., Class A(a)	29,434
35	UnitedHealth Group, Inc.	18,982	296	Twitter, Inc.(a)	12,317
		152,555			270,688
Health Care Technology — 0.7%			Internet & Direct Marketing Retail — 2.2%		
383	Allscripts Healthcare Solutions, Inc.(a)	6,059	216	Alibaba Group Holding Ltd., Sponsored ADR(a)	19,304
825	Doximity, Inc., Class A(a)	34,914	1,100	Amazon.com, Inc.(a)	148,445
131	Veeva Systems, Inc., Class A(a)	29,289	878	eBay, Inc.	42,697
		70,262	179	Etsy, Inc.(a)	18,566
Hotels, Restaurants & Leisure — 1.6%					229,012
29	Booking Holdings, Inc.(a)	56,135	IT Services — 3.0%		
48	Expedia Group, Inc.(a)	5,090	17	Accenture PLC, Class A	5,206
112	Hilton Worldwide Holdings, Inc.	14,344	26	Automatic Data Processing, Inc.	6,269
92	Jack in the Box, Inc.	6,361	237	Block, Inc.(a)	18,026
31	McDonald's Corp.	8,165	50	Cognizant Technology Solutions Corp., Class A	3,398
378	Starbucks Corp.	32,047	57	Concentrix Corp.	7,624
194	Travel & Leisure Co.	8,363	383	Fiserv, Inc.(a)	40,476
436	Yum China Holdings, Inc.	21,238	103	Gartner, Inc.(a)	27,344
136	Yum! Brands, Inc.	16,665	215	Global Payments, Inc.	26,299
		168,408	53	International Business Machines Corp.	6,932
Household Durables — 0.5%			108	Mastercard, Inc., Class A	38,209
41	DR Horton, Inc.	3,199	24	Paychex, Inc.	3,079
237	KB Home	7,736	300	PayPal Holdings, Inc.(a)	25,959
93	Meritage Homes Corp.(a)	8,212	57	Perficient, Inc.(a)	6,015
464	PulteGroup, Inc.	20,239	424	Shopify, Inc., Class A(a)	14,768
320	Taylor Morrison Home Corp.(a)	9,184	14	VeriSign, Inc.(a)	2,648
		48,570	391	Visa, Inc., Class A	82,935
Household Products — 0.5%			41	WEX, Inc.(a)	6,815
267	Colgate-Palmolive Co.	21,024			322,002
80	Kimberly-Clark Corp.	10,543	Leisure Products — 0.1%		
134	Procter & Gamble Co. (The)	18,614	434	Mattel, Inc.(a)	10,069
		50,181	Life Sciences Tools & Services — 0.7%		
Independent Power & Renewable Electricity Producers — 0.3%			44	Agilent Technologies, Inc.	5,900
103	AES Corp. (The)	2,289	39	Danaher Corp.	11,367
146	NextEra Energy Partners LP	12,080	126	Illumina, Inc.(a)	27,302
549	Sunnova Energy International, Inc.(a)	14,285	9	IQVIA Holdings, Inc.(a)	2,163
		28,654	18	PerkinElmer, Inc.	2,757
Industrial Conglomerates — 0.3%			44	Repligen Corp.(a)	9,388
35	3M Co.	5,013	17	Thermo Fisher Scientific, Inc.	10,173
245	General Electric Co.	18,108	6	Waters Corp.(a)	2,184
39	Honeywell International, Inc.	7,506			71,234
		30,627	Machinery — 1.4%		
Insurance — 1.7%			61	AGCO Corp.	6,644
69	Aflac, Inc.	3,954	32	Caterpillar, Inc.	6,344
41	Allstate Corp. (The)	4,796	26	Chart Industries, Inc.(a)	5,072
459	American International Group, Inc.	23,762	52	Cummins, Inc.	11,508
42	Chubb Ltd.	7,923	64	Deere & Co.	21,964
			37	Illinois Tool Works, Inc.	7,687

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2050 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	Machinery — continued			Pharmaceuticals — continued	
139	ITT, Inc.	\$ 10,429	60	Jazz Pharmaceuticals PLC(a)	\$ 9,364
110	Oshkosh Corp.	9,471	114	Johnson & Johnson	19,895
202	PACCAR, Inc.	18,487	228	Merck & Co., Inc.	20,370
115	Parker-Hannifin Corp.	33,246	459	Novartis AG, Sponsored ADR	39,396
128	Terex Corp.	4,289	165	Novo Nordisk A/S, Sponsored ADR	19,150
121	Toro Co. (The)	10,405	136	Perrigo Co. PLC	5,694
		<u>145,546</u>	253	Pfizer, Inc.	12,779
			672	Roche Holding AG, Sponsored ADR	27,868
			27	Zoetis, Inc.	<u>4,929</u>
					<u>195,995</u>
	Media — 1.1%			Professional Services — 0.5%	
7	Cable One, Inc.	9,637	126	Equifax, Inc.	26,323
108	Charter Communications, Inc., Class A(a)	46,667	111	Exponent, Inc.	11,154
1,116	Comcast Corp., Class A	41,872	107	Korn Ferry	7,010
165	Interpublic Group of Cos., Inc. (The)	4,928	64	ManpowerGroup, Inc.	5,018
148	New York Times Co. (The), Class A	4,729	37	Verisk Analytics, Inc.	<u>7,039</u>
188	News Corp., Class A	3,222			<u>56,544</u>
125	News Corp., Class B	2,160		Real Estate Management & Development — 0.4%	
83	Omnicom Group, Inc.	5,797	378	CBRE Group, Inc., Class A(a)	32,365
62	Paramount Global, Class B	1,466	57	Jones Lang LaSalle, Inc.(a)	<u>10,868</u>
		<u>120,478</u>			<u>43,233</u>
	Metals & Mining — 0.4%			REITs – Apartments — 0.4%	
93	Alcoa Corp.	4,733	203	American Campus Communities, Inc.	13,260
261	Cleveland-Cliffs, Inc.(a)	4,622	92	AvalonBay Communities, Inc.	19,683
182	Commercial Metals Co.	7,211	70	Equity Residential	5,487
55	Newmont Corp.	2,490	31	Essex Property Trust, Inc.	<u>8,882</u>
16	Nucor Corp.	2,173			<u>47,312</u>
56	Reliance Steel & Aluminum Co.	10,654		REITs – Diversified — 0.5%	
131	Steel Dynamics, Inc.	10,202	583	American Assets Trust, Inc.	17,624
		<u>42,085</u>	48	American Tower Corp.	13,000
			44	Crown Castle International Corp.	7,949
			20	Digital Realty Trust, Inc.	2,649
			5	Equinix, Inc.	3,519
			140	VICI Properties, Inc.	4,786
			153	Weyerhaeuser Co.	<u>5,557</u>
					<u>55,084</u>
	Multi-Utilities — 0.2%			REITs – Health Care — 0.2%	
101	Consolidated Edison, Inc.	10,026	44	Ventas, Inc.	2,366
41	DTE Energy Co.	5,343	222	Welltower, Inc.	<u>19,168</u>
26	WEC Energy Group, Inc.	2,699			<u>21,534</u>
		<u>18,068</u>		REITs – Hotels — 0.0%	
			133	Host Hotels & Resorts, Inc.	<u>2,369</u>
				REITs – Mortgage — 0.1%	
			221	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	<u>7,976</u>
				REITs – Office Property — 0.6%	
			118	Alexandria Real Estate Equities, Inc.	19,562
			964	Brandywine Realty Trust	9,013
			496	Corporate Office Properties Trust	13,962
			328	Douglas Emmett, Inc.	7,754
			461	Easterly Government Properties, Inc.	9,345
			145	Kilroy Realty Corp.	<u>7,856</u>
					<u>67,492</u>
				REITs – Shopping Centers — 0.2%	
			818	Brixmor Property Group, Inc.	<u>18,961</u>
				REITs – Warehouse/Industrials — 0.1%	
			77	ProLogis, Inc.	<u>10,207</u>
	Paper & Forest Products — 0.0%				
81	Louisiana-Pacific Corp.	<u>5,154</u>			
	Pharmaceuticals — 1.9%				
339	Bristol-Myers Squibb Co.	25,011			
35	Eli Lilly & Co.	11,539			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2050 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Road & Rail — 0.8%			Technology Hardware, Storage & Peripherals — 0.1%		
24	Avis Budget Group, Inc.(a)	\$ 4,369	166	Hewlett Packard Enterprise Co.	\$ 2,364
243	Canadian Pacific Railway Ltd.	19,165	110	HP, Inc.	3,673
234	CSX Corp.	7,565			6,037
95	Norfolk Southern Corp.	23,861	Textiles, Apparel & Luxury Goods — 0.5%		
84	Ryder System, Inc.	6,579	51	Crocs, Inc.(a)	3,654
97	Union Pacific Corp.	22,048	34	Deckers Outdoor Corp.(a)	10,649
		83,587	202	NIKE, Inc., Class B	23,214
Semiconductors & Semiconductor Equipment — 2.7%			1,643	Under Armour, Inc., Class A(a)	15,214
110	Advanced Micro Devices, Inc.(a)	10,392	43	VF Corp.	1,921
36	Analog Devices, Inc.	6,190			54,652
36	Broadcom, Inc.	19,277	Thriffs & Mortgage Finance — 0.3%		
82	Cirrus Logic, Inc.(a)	7,008	1,314	MGIC Investment Corp.	18,580
120	Enphase Energy, Inc.(a)	34,102	185	Mr. Cooper Group, Inc.(a)	8,334
70	First Solar, Inc.(a)	6,942			26,914
185	Intel Corp.	6,717	Trading Companies & Distributors — 0.1%		
188	Lattice Semiconductor Corp.(a)	11,562	56	GATX Corp.	5,614
66	Micron Technology, Inc.	4,083	Water Utilities — 0.2%		
620	NVIDIA Corp.	112,611	89	American States Water Co.	7,758
252	QUALCOMM, Inc.	36,555	47	American Water Works Co., Inc.	7,306
60	Silicon Laboratories, Inc.(a)	8,849	178	Essential Utilities, Inc.	9,245
36	Synaptics, Inc.(a)	5,218			24,309
42	Texas Instruments, Inc.	7,513	Wireless Telecommunication Services — 0.0%		
45	Universal Display Corp.	5,196	31	T-Mobile US, Inc.(a)	4,435
83	Wolfspeed, Inc.(a)	6,914		Total Common Stocks (Identified Cost \$6,373,039)	6,198,230
		289,129	Principal Amount		
Software — 4.6%			Bonds and Notes — 5.1%		
63	Adobe, Inc.(a)	25,838	Automotive — 0.1%		
17	ANSYS, Inc.(a)	4,743	\$ 4,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	3,933
23	Aspen Technology, Inc.(a)	4,694	3,000	Lear Corp., 4.250%, 5/15/2029	2,820
298	Autodesk, Inc.(a)	64,463	4,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	3,583
63	Blackbaud, Inc.(a)	3,863			10,336
18	Citrix Systems, Inc.	1,825	Banking — 0.7%		
95	CommVault Systems, Inc.(a)	5,329	6,000	American Express Co., 3.700%, 8/03/2023	6,025
18	Fair Isaac Corp.(a)	8,317	5,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	4,829
88	Fortinet, Inc.(a)	5,249	4,000	Bank of New York Mellon Corp. (The), Series 12, MTN, 3.650%, 2/04/2024	4,030
306	Microsoft Corp.	85,906	2,000	Bank of Nova Scotia (The), 3.400%, 2/11/2024	1,999
113	NortonLifeLock, Inc.	2,772	5,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	4,559
1,280	Oracle Corp.	99,635	6,000	Citigroup, Inc., 4.600%, 3/09/2026	6,109
46	Paylocity Holding Corp.(a)	9,473	6,000	Goldman Sachs Group, Inc. (The), 3.750%, 5/22/2025	5,997
58	Qualys, Inc.(a)	7,095	6,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	5,913
494	Salesforce, Inc.(a)	90,906	5,000	KeyCorp, MTN, 2.550%, 10/01/2029	4,444
27	ServiceNow, Inc.(a)	12,060	2,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	1,911
75	SPS Commerce, Inc.(a)	8,982	2,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	2,004
285	Workday, Inc., Class A(a)	44,203	3,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	2,709
		485,353	5,000	PNC Financial Services Group, Inc. (The), 2.600%, 7/23/2026	4,812
Specialty Retail — 0.8%			2,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	1,960
26	Asbury Automotive Group, Inc.(a)	4,463	4,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	3,958
3	AutoZone, Inc.(a)	6,412	3,000	State Street Corp., 2.400%, 1/24/2030	2,703
18	Best Buy Co., Inc.	1,386	3,000	Toronto-Dominion Bank (The), GMTN, 2.450%, 1/12/2032	2,594
87	Boot Barn Holdings, Inc.(a)	5,420			
56	Five Below, Inc.(a)	7,116			
96	GameStop Corp., Class A(a)	3,265			
77	Home Depot, Inc. (The)	23,172			
27	Lithia Motors, Inc.	7,163			
52	Lowe's Cos., Inc.	9,960			
74	TJX Cos., Inc. (The)	4,526			
9	Tractor Supply Co.	1,723			
5	Ulta Beauty, Inc.(a)	1,944			
59	Williams-Sonoma, Inc.	8,521			
		85,071			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2050 Fund – (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
Banking — continued			Healthcare — continued		
\$ 6,000	Truist Bank, 3.200%, 4/01/2024	\$ 5,997	\$ 2,000	DH Europe Finance II S.a.r.l., 2.200%, 11/15/2024	\$ 1,936
5,000	Westpac Banking Corp., 2.350%, 2/19/2025	4,877	2,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	1,983
		77,430	2,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	1,832
					17,890
Brokerage — 0.1%			Integrated Energy — 0.1%		
5,000	BlackRock, Inc., 2.400%, 4/30/2030	4,543	7,000	Exxon Mobil Corp., 2.992%, 3/19/2025	6,973
7,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	5,428	5,000	Shell International Finance BV, 6.375%, 12/15/2038	6,019
		9,971			12,992
Building Materials — 0.1%			Life Insurance — 0.0%		
3,000	Fortune Brands Home & Security, Inc., 4.000%, 3/25/2032	2,752	2,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,073
6,000	Owens Corning, 3.950%, 8/15/2029	5,719	Mortgage Related — 1.0%		
		8,471	16,363	FHLMC, 2.500%, with various maturities from 2051 to 2052(b)	15,275
Chemicals — 0.0%			12,943	FHLMC, 3.000%, with various maturities from 2049 to 2052(b)	12,474
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,945	14,784	FHLMC, 3.500%, 5/01/2052	14,639
Diversified Manufacturing — 0.1%			19,467	FNMA, 2.000%, with various maturities from 2050 to 2051(b)	17,549
7,000	3M Co., 3.050%, 4/15/2030	6,641	18,075	FNMA, 2.500%, with various maturities from 2050 to 2051(b)	16,890
3,000	Emerson Electric Co., 2.000%, 12/21/2028	2,738	18,261	FNMA, 3.000%, with various maturities from 2034 to 2052(b)	17,652
		9,379	13,448	FNMA, 3.500%, with various maturities from 2049 to 2052(b)	13,330
Electric — 0.3%			439	FNMA, 4.000%, 3/01/2050	443
4,000	Duke Energy Corp., 3.750%, 4/15/2024	4,016	507	FNMA, 4.500%, with various maturities in 2049(b)	521
5,000	Entergy Corp., 0.900%, 9/15/2025	4,553			108,773
4,000	Exelon Corp., 4.050%, 4/15/2030	3,966	Natural Gas — 0.1%		
5,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	4,399	5,000	NiSource, Inc., 0.950%, 8/15/2025	4,577
2,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	1,844	Pharmaceuticals — 0.1%		
2,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	1,731	6,000	AbbVie, Inc., 3.600%, 5/14/2025	6,001
6,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	5,950	2,000	Biogen, Inc., 2.250%, 5/01/2030	1,709
		26,459	4,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	3,961
Environmental — 0.1%			4,000	Viatrix, Inc., 3.850%, 6/22/2040	2,919
3,000	Republic Services, Inc., 1.450%, 2/15/2031	2,477			14,590
3,000	Waste Management, Inc., 2.950%, 6/01/2041	2,444	Property & Casualty Insurance — 0.0%		
		4,921	3,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	2,695
Finance Companies — 0.1%			Railroads — 0.0%		
2,000	Ares Capital Corp., 3.250%, 7/15/2025	1,886	4,000	CSX Corp., 2.600%, 11/01/2026	3,888
3,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	2,623	REITs – Apartments — 0.0%		
		4,509	4,000	Essex Portfolio LP, 3.000%, 1/15/2030	3,612
Food & Beverage — 0.2%			REITs – Health Care — 0.0%		
5,000	Coca-Cola Co. (The), 1.450%, 6/01/2027	4,660	4,000	Welltower, Inc., 2.800%, 6/01/2031	3,469
6,000	General Mills, Inc., 4.000%, 4/17/2025	6,075	REITs – Office Property — 0.1%		
2,000	Mondelez International, Inc., 2.750%, 4/13/2030	1,824	6,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	5,969
7,000	PepsiCo, Inc., 2.750%, 3/19/2030	6,673	3,000	Boston Properties LP, 2.750%, 10/01/2026	2,845
		19,232	5,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	4,242
Government Owned – No Guarantee — 0.1%					13,056
5,000	Equinor ASA, 3.625%, 4/06/2040	4,588	REITs – Single Tenant — 0.0%		
7,000	Federal National Mortgage Association, 6.625%, 11/15/2030	8,862	2,000	Realty Income Corp., 3.400%, 1/15/2028	1,934
		13,450	2,000	Spirit Realty LP, 2.700%, 2/15/2032	1,612
Health Insurance — 0.1%					3,546
5,000	Elevance Health, Inc., 4.101%, 3/01/2028	5,070	REITs – Warehouse/Industrials — 0.0%		
5,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	5,872	3,000	Prologis LP, 1.250%, 10/15/2030	2,469
		10,942	Restaurants — 0.1%		
Healthcare — 0.2%			6,000	Starbucks Corp., 2.250%, 3/12/2030	5,275
3,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	3,064			
5,000	Cigna Corp., 3.750%, 7/15/2023	5,009			
4,000	CVS Health Corp., 4.300%, 3/25/2028	4,066			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
 Natixis Sustainable Future 2050 Fund – (continued)

Principal Amount	Description	Value (t)
Retailers — 0.1%		
\$ 4,000	Amazon.com, Inc., 3.875%, 8/22/2037	\$ 4,028
6,000	TJX Cos., Inc. (The), 1.150%, 5/15/2028	5,276
		<u>9,304</u>
Technology — 0.3%		
6,000	Apple, Inc., 2.500%, 2/09/2025	5,946
2,000	Broadcom, Inc., 3.137%, 11/15/2035, 144A	1,608
5,000	Broadcom, Inc., 4.926%, 5/15/2037, 144A	4,740
5,000	Intel Corp., 2.450%, 11/15/2029	4,609
5,000	International Business Machines Corp., 4.000%, 6/20/2042	4,558
4,000	NVIDIA Corp., 2.850%, 4/01/2030	3,817
4,000	Oracle Corp., 2.950%, 5/15/2025	3,900
5,000	QUALCOMM, Inc., 1.650%, 5/20/2032	4,235
		<u>33,413</u>
Treasuries — 0.8%		
5,000	U.S. Treasury Bond, 2.250%, 5/15/2041	4,280
5,000	U.S. Treasury Bond, 2.500%, 5/15/2046	4,334
13,000	U.S. Treasury Bond, 2.875%, 11/15/2046	12,089
14,000	U.S. Treasury Bond, 3.000%, 5/15/2045	13,264
7,000	U.S. Treasury Bond, 3.000%, 2/15/2048	6,734
10,000	U.S. Treasury Bond, 3.000%, 2/15/2049	9,750
20,000	U.S. Treasury Note, 0.375%, 11/30/2025	18,461
16,000	U.S. Treasury Note, 2.125%, 12/31/2022	15,955
		<u>84,867</u>
Utility Other — 0.0%		
4,000	Essential Utilities, Inc., 4.276%, 5/01/2049	3,614
Wireless — 0.1%		
4,000	Vodafone Group PLC, 6.150%, 2/27/2037	4,452
Wirelines — 0.1%		
2,000	AT&T, Inc., 3.650%, 6/01/2051	1,630
5,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 2.511%, 5/15/2025(c)	4,989
		<u>6,619</u>
	Total Bonds and Notes (Identified Cost \$581,301)	<u>538,219</u>

Shares

Exchange-Traded Funds — 8.6%

13,616	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,049,489)	<u>901,515</u>
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Mutual Funds — 13.5%

39,362	WCM Focused Emerging Markets Fund, Institutional Class	521,934
43,542	WCM Focused International Growth Fund, Institutional Class	906,549
	Total Mutual Funds (Identified Cost \$1,812,034)	<u>1,428,483</u>

Affiliated Mutual Funds — 11.0%

8,650	Loomis Sayles Inflation Protected Securities Fund, Class N	93,165
17,303	Mirova Global Green Bond Fund, Class N	155,379
81,006	Mirova International Sustainable Equity Fund, Class N	906,455
	Total Affiliated Mutual Funds (Identified Cost \$1,407,568)	<u>1,154,999</u>

Principal Amount	Description	Value (t)
Short-Term Investments — 3.3%		
\$353,281	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/29/2022 at 0.650% to be repurchased at \$353,300 on 8/01/2022 collateralized by \$358,900 U.S. Treasury Note, 3.000% due 7/15/2025 valued at \$360,723 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$353,281)	<u>\$ 353,281</u>
	Total Investments — 100.3% (Identified Cost \$11,576,712)	10,574,727
	Other assets less liabilities — (0.3)%	<u>(32,262)</u>
	Net Assets — 100.0%	<u>\$ 10,542,465</u>
(t)	See Note 2 of Notes to Financial Statements.	
(a)	Non-income producing security.	
(b)	The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.	
(c)	Variable rate security. Rate as of July 31, 2022 is disclosed.	
144A	All or a portion of these securities are exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2022, the value of Rule 144A holdings amounted to \$8,259 or 0.1% of net assets.	
ADR	An American Depositary Receipt is a certificate issued by a custodian bank representing the right to receive securities of the foreign issuer described. The values of ADRs may be significantly influenced by trading on exchanges not located in the United States.	
ETF	Exchange-Traded Fund	
FHLMC	Federal Home Loan Mortgage Corp.	
FNMA	Federal National Mortgage Association	
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, 2022 (Unaudited)

Equity	89.5%
Fixed Income	7.5
Short-Term Investments	<u>3.3</u>
Total Investments	100.3
Other assets less liabilities	<u>(0.3)</u>
Net Assets	<u>100.0%</u>

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natisx Sustainable Future 2055 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 59.3% of Net Assets			Beverages — continued		
Aerospace & Defense — 1.0%			626	Monster Beverage Corp.(a)	\$ 62,362
175	AAR Corp.(a)	\$ 7,793	59	PepsiCo, Inc.	10,323
38	Axon Enterprise, Inc.(a)	4,187			108,810
334	Boeing Co. (The)(a)	53,210	Biotechnology — 1.8%		
7	L3Harris Technologies, Inc.	1,680	101	AbbVie, Inc.	14,495
11	Lockheed Martin Corp.	4,552	192	Alnylam Pharmaceuticals, Inc.(a)	27,272
56	Moog, Inc., Class A	4,796	43	Amgen, Inc.	10,641
7	Northrop Grumman Corp.	3,352	116	Arrowhead Pharmaceuticals, Inc.(a)	4,933
107	Raytheon Technologies Corp.	9,973	31	Biogen, Inc.(a)	6,667
		89,543	152	BioMarin Pharmaceutical, Inc.(a)	13,080
			228	CRISPR Therapeutics AG(a)	17,100
Air Freight & Logistics — 0.3%			34	Gilead Sciences, Inc.	2,031
174	Expeditors International of Washington, Inc.	18,487	151	Halozyne Therapeutics, Inc.(a)	7,384
13	FedEx Corp.	3,030	31	Moderna, Inc.(a)	5,087
60	GXO Logistics, Inc.(a)	2,880	64	Neurocrine Biosciences, Inc.(a)	6,024
22	United Parcel Service, Inc., Class B	4,288	76	Regeneron Pharmaceuticals, Inc.(a)	44,208
		28,685			158,922
Airlines — 0.1%			Building Products — 0.7%		
169	Delta Air Lines, Inc.(a)	5,374	101	Builders FirstSource, Inc.(a)	6,868
517	JetBlue Airways Corp.(a)	4,353	36	Carlisle Cos., Inc.	10,660
		9,727	65	Carrier Global Corp.	2,634
Auto Components — 0.5%			37	Johnson Controls International PLC	1,995
560	BorgWarner, Inc.	21,538	37	Lennox International, Inc.	8,863
377	Dana, Inc.	6,318	280	Masco Corp.	15,506
63	Dorman Products, Inc.(a)	6,369	111	Owens Corning	10,294
50	Visteon Corp.(a)	6,379	72	Trex Co., Inc.(a)	4,645
		40,604			61,465
Automobiles — 1.3%			Capital Markets — 3.7%		
936	General Motors Co.(a)	33,940	14	Ameriprise Financial, Inc.	3,779
89	Tesla, Inc.(a)	79,339	527	Bank of New York Mellon Corp. (The)	22,903
49	Thor Industries, Inc.	4,132	12	BlackRock, Inc.	8,030
		117,411	529	Charles Schwab Corp. (The)	36,527
Banks — 2.6%			21	CME Group, Inc.	4,189
266	Ameris Bancorp	12,579	59	FactSet Research Systems, Inc.	25,351
629	Bank of America Corp.	21,266	82	Goldman Sachs Group, Inc. (The)	27,338
257	Cadence Bank	6,708	234	Intercontinental Exchange, Inc.	23,866
727	Citigroup, Inc.	37,731	172	Janus Henderson Group PLC	4,432
137	Citizens Financial Group, Inc.	5,202	692	KKR & Co., Inc.	38,378
84	Fifth Third Bancorp	2,866	78	Moody's Corp.	24,200
1,215	FNB Corp.	14,531	82	Morgan Stanley	6,913
847	Fulton Financial Corp.	14,136	47	MSCI, Inc.	22,623
147	Huntington Bancshares, Inc.	1,954	25	Northern Trust Corp.	2,495
230	International Bancshares Corp.	10,088	48	S&P Global, Inc.	18,093
54	JPMorgan Chase & Co.	6,229	329	SEI Investments Co.	18,213
237	KeyCorp	4,337	411	State Street Corp.	29,197
16	M&T Bank Corp.	2,839	36	Virtus Investment Partners, Inc.	7,428
35	PNC Financial Services Group, Inc. (The)	5,808			323,955
257	Regions Financial Corp.	5,443	Chemicals — 0.4%		
8	Signature Bank	1,485	16	Air Products & Chemicals, Inc.	3,972
6	SVB Financial Group(a)	2,421	30	DuPont de Nemours, Inc.	1,837
250	Truist Financial Corp.	12,618	100	HB Fuller Co.	6,420
353	Trustmark Corp.	11,462	71	Innospec, Inc.	7,242
114	U.S. Bancorp	5,381	25	Linde PLC	7,550
215	Webster Financial Corp.	9,987	86	Minerals Technologies, Inc.	5,745
642	Wells Fargo & Co.	28,165	46	Stepan Co.	5,162
92	Wintrust Financial Corp.	7,916			37,928
		231,152	Commercial Services & Supplies — 0.4%		
Beverages — 1.2%			52	MSA Safety, Inc.	6,674
50	Boston Beer Co., Inc. (The), Class A(a)	19,021	61	Tetra Tech, Inc.	9,349
243	Coca-Cola Co. (The)	15,593	95	Viad Corp.(a)	3,208
39	Keurig Dr Pepper, Inc.	1,511	85	Waste Management, Inc.	13,988
					33,219

See accompanying notes to financial statements.

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2055 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	Communications Equipment — 0.1%			Energy Equipment & Services — continued	
122	Ciena Corp.(a)	\$ 6,295	295	ChampionX Corp.	\$ 6,162
66	Lumentum Holdings, Inc.(a)	5,971	91	Schlumberger NV	3,370
		12,266			16,788
	Construction & Engineering — 0.2%			Entertainment — 2.2%	
199	AECOM	14,328	42	Activision Blizzard, Inc.	3,358
	Consumer Finance — 1.0%		102	Electronic Arts, Inc.	13,385
1,140	Ally Financial, Inc.	37,700	386	Netflix, Inc.(a)	86,811
135	American Express Co.	20,793	146	Take-Two Interactive Software, Inc.(a)	19,379
236	Capital One Financial Corp.	25,920	540	Walt Disney Co. (The)(a)	57,294
132	Green Dot Corp., Class A(a)	3,709	717	Warner Bros Discovery, Inc.(a)	10,755
		88,122			190,982
	Containers & Packaging — 0.2%			Food & Staples Retailing — 0.5%	
29	Ball Corp.	2,129	97	BJ's Wholesale Club Holdings, Inc.(a)	6,567
56	International Paper Co.	2,395	8	Costco Wholesale Corp.	4,330
165	Sonoco Products Co.	10,476	133	Kroger Co. (The)	6,177
		15,000	186	SpartanNash Co.	6,006
	Distributors — 0.1%		238	Sprouts Farmers Market, Inc.(a)	6,578
46	Genuine Parts Co.	7,032	56	Sysco Corp.	4,755
	Diversified Consumer Services — 0.2%		70	Walgreens Boots Alliance, Inc.	2,773
85	Grand Canyon Education, Inc.(a)	8,166	40	Walmart, Inc.	5,282
126	Service Corp. International	9,382			42,468
		17,548		Food Products — 0.5%	
	Diversified Telecommunication Services — 0.1%		82	Campbell Soup Co.	4,047
139	AT&T, Inc.	2,611	245	Darling Ingredients, Inc.(a)	16,973
143	Lumen Technologies, Inc.	1,557	63	General Mills, Inc.	4,712
81	Verizon Communications, Inc.	3,741	125	Hain Celestial Group, Inc. (The)(a)	2,844
		7,909	56	Hormel Foods Corp.	2,763
	Electric Utilities — 0.6%		68	Ingredion, Inc.	6,187
130	American Electric Power Co., Inc.	12,813	16	J.M. Smucker Co. (The)	2,117
149	Edison International	10,098	31	Kellogg Co.	2,291
161	Eversource Energy	14,203	17	McCormick & Co., Inc.	1,485
68	IDACORP, Inc.	7,597			43,419
121	NextEra Energy, Inc.	10,223		Gas Utilities — 0.2%	
		54,934	226	New Jersey Resources Corp.	10,439
	Electrical Equipment — 1.2%		77	ONE Gas, Inc.	6,540
24	Acuity Brands, Inc.	4,378			16,979
486	ChargePoint Holdings, Inc.(a)	7,343		Health Care Equipment & Supplies — 1.0%	
32	Eaton Corp. PLC	4,749	120	Abbott Laboratories	13,061
35	Emerson Electric Co.	3,152	27	Becton Dickinson & Co.	6,597
1,015	Fluence Energy, Inc.(a)	13,946	9	Cooper Cos., Inc. (The)	2,943
45	Hubbell, Inc.	9,856	25	DexCom, Inc.(a)	2,052
811	Plug Power, Inc.(a)	17,307	58	Edwards Lifesciences Corp.(a)	5,832
44	Rockwell Automation, Inc.	11,232	67	Globus Medical, Inc., Class A(a)	3,932
570	Shoals Technologies Group, Inc., Class A(a)	13,469	81	Haemonetics Corp.(a)	5,629
706	Sunrun, Inc.(a)	23,079	27	Hologic, Inc.(a)	1,927
		108,511	77	Intuitive Surgical, Inc.(a)	17,723
	Electronic Equipment, Instruments & Components — 0.5%		215	LeMaitre Vascular, Inc.	10,825
209	Avnet, Inc.	10,005	34	Penumbra, Inc.(a)	4,739
133	Cognex Corp.	6,780	10	ResMed, Inc.	2,405
39	Corning, Inc.	1,434	32	Shockwave Medical, Inc.(a)	6,750
25	II-VI, Inc.(a)	1,316	8	STERIS PLC	1,805
136	Itron, Inc.(a)	7,942	11	Stryker Corp.	2,362
10	Keysight Technologies, Inc.(a)	1,626	7	Teleflex, Inc.	1,683
26	Littelfuse, Inc.	7,251			90,265
61	TE Connectivity Ltd.	8,157		Health Care Providers & Services — 1.4%	
		44,511	105	Acadia Healthcare Co., Inc.(a)	8,706
	Energy Equipment & Services — 0.2%		23	Amedisys, Inc.(a)	2,757
674	Archrock, Inc.	5,689	90	Centene Corp.(a)	8,367
61	Baker Hughes Co.	1,567	17	Chemed Corp.	8,178
			37	Cigna Corp.	10,188

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2055 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Health Care Providers & Services — continued			Insurance — continued		
45	CVS Health Corp.	\$ 4,306	30	Travelers Cos., Inc. (The)	\$ 4,761
27	Elevance Health, Inc.	12,882	125	Willis Towers Watson PLC	25,868
61	Encompass Health Corp.	3,088			147,859
30	Enhabit, Inc.(a)	525	Interactive Media & Services — 2.6%		
139	HCA Healthcare, Inc.	29,526	540	Alphabet, Inc., Class A(a)	62,813
16	Humana, Inc.	7,712	422	Alphabet, Inc., Class C(a)	49,222
19	Quest Diagnostics, Inc.	2,595	517	Meta Platforms, Inc., Class A(a)	82,255
170	Select Medical Holdings Corp.	5,035	1,292	Pinterest, Inc., Class A(a)	25,168
98	Tenet Healthcare Corp.(a)	6,480	245	Twitter, Inc.(a)	10,194
29	UnitedHealth Group, Inc.	15,728			229,652
		126,073	Internet & Direct Marketing Retail — 2.2%		
Health Care Technology — 0.7%			180	Alibaba Group Holding Ltd., Sponsored ADR(a)	16,086
301	Allscripts Healthcare Solutions, Inc.(a)	4,762	941	Amazon.com, Inc.(a)	126,988
707	Doximity, Inc., Class A(a)	29,920	738	eBay, Inc.	35,889
105	Veeva Systems, Inc., Class A(a)	23,476	155	Etsy, Inc.(a)	16,077
		58,158			195,040
Hotels, Restaurants & Leisure — 1.6%			IT Services — 3.1%		
26	Booking Holdings, Inc.(a)	50,328	15	Accenture PLC, Class A	4,594
39	Expedia Group, Inc.(a)	4,136	23	Automatic Data Processing, Inc.	5,546
93	Hilton Worldwide Holdings, Inc.	11,911	193	Block, Inc.(a)	14,680
80	Jack in the Box, Inc.	5,531	47	Cognizant Technology Solutions Corp., Class A	3,194
25	McDonald's Corp.	6,584	47	Concentrix Corp.	6,287
309	Starbucks Corp.	26,197	327	Fiserv, Inc.(a)	34,557
169	Travel & Leisure Co.	7,286	85	Gartner, Inc.(a)	22,566
369	Yum China Holdings, Inc.	17,974	189	Global Payments, Inc.	23,118
108	Yum! Brands, Inc.	13,234	42	International Business Machines Corp.	5,493
		143,181	89	Mastercard, Inc., Class A	31,487
Household Durables — 0.5%			18	Paychex, Inc.	2,309
34	DR Horton, Inc.	2,653	242	PayPal Holdings, Inc.(a)	20,940
207	KB Home	6,757	46	Perficient, Inc.(a)	4,854
81	Meritage Homes Corp.(a)	7,152	332	Shopify, Inc., Class A(a)	11,564
397	PulteGroup, Inc.	17,317	11	VeriSign, Inc.(a)	2,081
278	Taylor Morrison Home Corp.(a)	7,979	329	Visa, Inc., Class A	69,784
		41,858	36	WEX, Inc.(a)	5,984
Household Products — 0.5%					269,038
220	Colgate-Palmolive Co.	17,323	Leisure Products — 0.1%		
66	Kimberly-Clark Corp.	8,698	361	Mattel, Inc.(a)	8,375
110	Procter & Gamble Co. (The)	15,280	Life Sciences Tools & Services — 0.7%		
		41,301	37	Agilent Technologies, Inc.	4,962
Independent Power & Renewable Electricity Producers — 0.3%			32	Danaher Corp.	9,327
93	AES Corp. (The)	2,066	107	Illumina, Inc.(a)	23,185
120	NextEra Energy Partners LP	9,929	7	IQVIA Holdings, Inc.(a)	1,682
437	Sunnova Energy International, Inc.(a)	11,371	15	PerkinElmer, Inc.	2,297
		23,366	37	Repligen Corp.(a)	7,894
Industrial Conglomerates — 0.3%			16	Thermo Fisher Scientific, Inc.	9,575
28	3M Co.	4,011	6	Waters Corp.(a)	2,184
203	General Electric Co.	15,004			61,106
33	Honeywell International, Inc.	6,351	Machinery — 1.4%		
		25,366	52	AGCO Corp.	5,664
Insurance — 1.7%			27	Caterpillar, Inc.	5,353
55	Aflac, Inc.	3,152	22	Chart Industries, Inc.(a)	4,292
32	Allstate Corp. (The)	3,743	43	Cummins, Inc.	9,516
381	American International Group, Inc.	19,724	55	Deere & Co.	18,875
35	Chubb Ltd.	6,602	31	Illinois Tool Works, Inc.	6,441
119	First American Financial Corp.	6,902	117	ITT, Inc.	8,778
72	Hanover Insurance Group, Inc. (The)	9,826	91	Oshkosh Corp.	7,835
56	Marsh & McLennan Cos., Inc.	9,182	172	PACCAR, Inc.	15,741
261	Prudential Financial, Inc.	26,097	101	Parker-Hannifin Corp.	29,198
191	Reinsurance Group of America, Inc.	22,114	107	Terex Corp.	3,586
127	Selective Insurance Group, Inc.	9,888	102	Toro Co. (The)	8,771
					124,050

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2055 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Media — 1.2%			Professional Services — 0.6%		
7	Cable One, Inc.	\$ 9,637	108	Equifax, Inc.	\$ 22,562
92	Charter Communications, Inc., Class A(a)	39,753	92	Exponent, Inc.	9,245
941	Comcast Corp., Class A	35,306	95	Korn Ferry	6,224
135	Interpublic Group of Cos., Inc. (The)	4,033	52	ManpowerGroup, Inc.	4,077
115	New York Times Co. (The), Class A	3,674	39	Verisk Analytics, Inc.	7,420
156	News Corp., Class A	2,674			49,528
104	News Corp., Class B	1,797			
68	Omnicom Group, Inc.	4,749			
49	Paramount Global, Class B	1,159			
		102,782			
Metals & Mining — 0.4%			Real Estate Management & Development — 0.4%		
74	Alcoa Corp.	3,766	333	CBRE Group, Inc., Class A(a)	28,512
206	Cleveland-Cliffs, Inc.(a)	3,648	48	Jones Lang LaSalle, Inc.(a)	9,152
156	Commercial Metals Co.	6,181			37,664
46	Newmont Corp.	2,083			
14	Nucor Corp.	1,901			
45	Reliance Steel & Aluminum Co.	8,561			
115	Steel Dynamics, Inc.	8,956			
		35,096			
Multi-Utilities — 0.2%			REITs – Apartments — 0.4%		
84	Consolidated Edison, Inc.	8,339	168	American Campus Communities, Inc.	10,974
34	DTE Energy Co.	4,430	76	AvalonBay Communities, Inc.	16,259
20	WEC Energy Group, Inc.	2,076	57	Equity Residential	4,468
		14,845	26	Essex Property Trust, Inc.	7,450
Multiline Retail — 0.2%					39,151
96	Kohl's Corp.	2,797			
234	Macy's, Inc.	4,130			
47	Target Corp.	7,679			
		14,606			
Oil, Gas & Consumable Fuels — 2.3%			REITs – Diversified — 0.5%		
577	Antero Midstream Corp.	5,805	479	American Assets Trust, Inc.	14,480
949	APA Corp.	35,274	43	American Tower Corp.	11,646
79	Chevron Corp.	12,939	35	Crown Castle International Corp.	6,323
378	CNX Resources Corp.(a)	6,528	15	Digital Realty Trust, Inc.	1,987
342	ConocoPhillips	33,321	6	Equinix, Inc.	4,223
95	Diamondback Energy, Inc.	12,162	116	VICI Properties, Inc.	3,966
385	EOG Resources, Inc.	42,820	120	Weyerhaeuser Co.	4,358
163	EQT Corp.	7,177			46,983
168	Exxon Mobil Corp.	16,284			
109	HF Sinclair Corp.	5,212			
137	Kinder Morgan, Inc.	2,465			
125	Marathon Oil Corp.	3,100			
29	Occidental Petroleum Corp.	1,907			
202	Range Resources Corp.(a)	6,680			
752	Southwestern Energy Co.(a)	5,309			
28	Valero Energy Corp.	3,101			
		200,084			
Paper & Forest Products — 0.1%			REITs – Health Care — 0.2%		
65	Louisiana-Pacific Corp.	4,136	39	Ventas, Inc.	2,098
Pharmaceuticals — 1.8%			183	Welltower, Inc.	15,800
281	Bristol-Myers Squibb Co.	20,732			17,898
28	Eli Lilly & Co.	9,231			
48	Jazz Pharmaceuticals PLC(a)	7,491			
94	Johnson & Johnson	16,405			
201	Merck & Co., Inc.	17,958			
363	Novartis AG, Sponsored ADR	31,156			
133	Novo Nordisk A/S, Sponsored ADR	15,436			
107	Perrigo Co. PLC	4,480			
226	Pfizer, Inc.	11,415			
551	Roche Holding AG, Sponsored ADR	22,850			
24	Zoetis, Inc.	4,381			
		161,535			
			REITs – Hotels — 0.0%		
			122	Host Hotels & Resorts, Inc.	2,173
			REITs – Mortgage — 0.1%		
			182	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	6,568
			REITs – Office Property — 0.6%		
			97	Alexandria Real Estate Equities, Inc.	16,081
			834	Brandywine Realty Trust	7,798
			410	Corporate Office Properties Trust	11,542
			285	Douglas Emmett, Inc.	6,737
			379	Easterly Government Properties, Inc.	7,682
			123	Kilroy Realty Corp.	6,664
					56,504
			REITs – Shopping Centers — 0.2%		
			676	Brixmor Property Group, Inc.	15,670
			REITs – Warehouse/Industrials — 0.1%		
			68	ProLogis, Inc.	9,014
			Road & Rail — 0.8%		
			19	Avis Budget Group, Inc.(a)	3,459
			194	Canadian Pacific Railway Ltd.	15,301
			181	CSX Corp.	5,852
			85	Norfolk Southern Corp.	21,349
			71	Ryder System, Inc.	5,561
			78	Union Pacific Corp.	17,729
					69,251
			Semiconductors & Semiconductor Equipment — 2.7%		
			88	Advanced Micro Devices, Inc.(a)	8,313
			29	Analog Devices, Inc.	4,987
			30	Broadcom, Inc.	16,064

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2055 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Semiconductors & Semiconductor Equipment — continued			Thriffs & Mortgage Finance — 0.3%		
71	Cirrus Logic, Inc.(a)	\$ 6,068	1,085	MGIC Investment Corp.	\$ 15,342
100	Enphase Energy, Inc.(a)	28,418	161	Mr. Cooper Group, Inc.(a)	7,253
55	First Solar, Inc.(a)	5,454			22,595
154	Intel Corp.	5,592	Trading Companies & Distributors — 0.1%		
155	Lattice Semiconductor Corp.(a)	9,533	49	GATX Corp.	4,912
56	Micron Technology, Inc.	3,464	Water Utilities — 0.2%		
516	NVIDIA Corp.	93,721	70	American States Water Co.	6,102
198	QUALCOMM, Inc.	28,722	38	American Water Works Co., Inc.	5,907
50	Silicon Laboratories, Inc.(a)	7,374	155	Essential Utilities, Inc.	8,050
29	Synaptics, Inc.(a)	4,204			20,059
33	Texas Instruments, Inc.	5,903	Wireless Telecommunication Services – 0.0%		
41	Universal Display Corp.	4,734	25	T-Mobile US, Inc.(a)	3,577
71	Wolfspeed, Inc.(a)	5,914			
		238,465		Total Common Stocks (Identified Cost \$5,354,746)	5,206,382
Software — 4.6%			Principal Amount		
50	Adobe, Inc.(a)	20,506	Bonds and Notes — 3.8%		
13	ANSYS, Inc.(a)	3,627	Automotive — 0.1%		
21	Aspen Technology, Inc.(a)	4,286	\$3,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	2,950
249	Autodesk, Inc.(a)	53,864	2,000	Lear Corp., 4.250%, 5/15/2029	1,880
53	Blackbaud, Inc.(a)	3,250	2,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	1,792
15	Citrix Systems, Inc.	1,521			6,622
82	CommVault Systems, Inc.(a)	4,599	Banking — 0.6%		
16	Fair Isaac Corp.(a)	7,393	3,000	American Express Co., 3.700%, 8/03/2023	3,012
73	Fortinet, Inc.(a)	4,354	4,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	3,863
250	Microsoft Corp.	70,185	3,000	Bank of New York Mellon Corp. (The), Series 12, MTN, 3.650%, 2/04/2024	3,023
90	NortonLifeLock, Inc.	2,208	2,000	Bank of Nova Scotia (The), 3.400%, 2/11/2024	1,999
1,068	Oracle Corp.	83,133	5,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	4,559
37	Paylocity Holding Corp.(a)	7,619	3,000	Citigroup, Inc., 4.600%, 3/09/2026	3,055
49	Qualys, Inc.(a)	5,994	3,000	Goldman Sachs Group, Inc. (The), 3.750%, 5/22/2025	2,998
402	Salesforce, Inc.(a)	73,976	3,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	2,957
26	ServiceNow, Inc.(a)	11,613	5,000	KeyCorp, MTN, 2.550%, 10/01/2029	4,444
62	SPS Commerce, Inc.(a)	7,425	1,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	955
240	Workday, Inc., Class A(a)	37,224	2,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	2,004
		402,777	2,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	1,806
Specialty Retail — 0.8%			3,000	PNC Financial Services Group, Inc. (The), 2.600%, 7/23/2026	2,887
23	Asbury Automotive Group, Inc.(a)	3,948	4,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	3,920
3	AutoZone, Inc.(a)	6,412	2,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	1,979
13	Best Buy Co., Inc.	1,001	2,000	State Street Corp., 2.400%, 1/24/2030	1,802
77	Boot Barn Holdings, Inc.(a)	4,797	2,000	Toronto-Dominion Bank (The), GMTN, 2.450%, 1/12/2032	1,730
47	Five Below, Inc.(a)	5,972	4,000	Truist Bank, 3.200%, 4/01/2024	3,998
76	GameStop Corp., Class A(a)	2,585	3,000	Westpac Banking Corp., 2.350%, 2/19/2025	2,926
64	Home Depot, Inc. (The)	19,260			53,917
22	Lithia Motors, Inc.	5,836	Brokerage — 0.1%		
42	Lowe's Cos., Inc.	8,044	3,000	BlackRock, Inc., 2.400%, 4/30/2030	2,726
60	TJX Cos., Inc. (The)	3,670	5,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	3,877
16	Tractor Supply Co.	3,064			6,603
4	Ulta Beauty, Inc.(a)	1,556	Building Materials — 0.1%		
49	Williams-Sonoma, Inc.	7,076	2,000	Fortune Brands Home & Security, Inc., 4.000%, 3/25/2032	1,835
		73,221			
Technology Hardware, Storage & Peripherals — 0.1%					
130	Hewlett Packard Enterprise Co.	1,851			
91	HP, Inc.	3,039			
		4,890			
Textiles, Apparel & Luxury Goods — 0.5%					
39	Crocs, Inc.(a)	2,794			
28	Deckers Outdoor Corp.(a)	8,770			
166	NIKE, Inc., Class B	19,076			
1,435	Under Armour, Inc., Class A(a)	13,288			
35	VF Corp.	1,564			
		45,492			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2055 Fund – (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
	Building Materials — continued			Mortgage Related — 0.8%	
\$3,000	Owens Corning, 3.950%, 8/15/2029	\$ 2,859	\$12,496	FHLMC, 2.500%, with various maturities from 2051 to 2052(b)	\$ 11,665
		4,694	5,888	FHLMC, 3.000%, 4/01/2052	5,673
	Chemicals — 0.0%		2,957	FHLMC, 3.500%, 5/01/2052	2,928
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,945	13,960	FNMA, 2.000%, with various maturities in 2051(b)	12,586
	Diversified Manufacturing — 0.1%		12,341	FNMA, 2.500%, with various maturities in 2051(b)	11,532
3,000	3M Co., 3.050%, 4/15/2030	2,846	14,522	FNMA, 3.000%, with various maturities from 2034 to 2052(b)	14,060
2,000	Emerson Electric Co., 2.000%, 12/21/2028	1,825	10,647	FNMA, 3.500%, with various maturities from 2049 to 2052(b)	10,556
		4,671	783	FNMA, 4.000%, with various maturities from 2049 to 2050(b)	793
	Electric — 0.2%		510	FNMA, 4.500%, with various maturities from 2048 to 2049(b)	524
3,000	Duke Energy Corp., 3.750%, 4/15/2024	3,012			70,317
4,000	Entergy Corp., 0.900%, 9/15/2025	3,643		Natural Gas — 0.1%	
2,000	Exelon Corp., 4.050%, 4/15/2030	1,983	4,000	NiSource, Inc., 0.950%, 8/15/2025	3,661
4,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	3,519		Pharmaceuticals — 0.1%	
2,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	1,731	3,000	AbbVie, Inc., 3.600%, 5/14/2025	3,000
3,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	2,975	2,000	Biogen, Inc., 2.250%, 5/01/2030	1,709
		16,863	2,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	1,981
	Environmental — 0.0%				6,690
2,000	Republic Services, Inc., 1.450%, 2/15/2031	1,651		Railroads — 0.0%	
2,000	Waste Management, Inc., 2.950%, 6/01/2041	1,630	3,000	CSX Corp., 2.600%, 11/01/2026	2,916
		3,281		REITs – Apartments — 0.0%	
	Finance Companies — 0.0%		2,000	Essex Portfolio LP, 3.000%, 1/15/2030	1,806
2,000	Ares Capital Corp., 3.250%, 7/15/2025	1,886		REITs – Health Care — 0.0%	
2,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	1,749	2,000	Welltower, Inc., 2.800%, 6/01/2031	1,734
		3,635		REITs – Office Property — 0.1%	
	Food & Beverage — 0.1%		3,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	2,985
4,000	Coca-Cola Co. (The), 1.450%, 6/01/2027	3,728	2,000	Boston Properties LP, 2.750%, 10/01/2026	1,897
3,000	General Mills, Inc., 4.000%, 4/17/2025	3,038	4,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	3,393
2,000	Mondelez International, Inc., 2.750%, 4/13/2030	1,824			8,275
3,000	PepsiCo, Inc., 2.750%, 3/19/2030	2,860		REITs – Warehouse/Industrials — 0.0%	
		11,450	2,000	Prologis LP, 1.250%, 10/15/2030	1,646
	Government Owned – No Guarantee — 0.1%			Restaurants — 0.0%	
3,000	Equinor ASA, 3.625%, 4/06/2040	2,752	3,000	Starbucks Corp., 2.250%, 3/12/2030	2,637
5,000	Federal National Mortgage Association, 6.625%, 11/15/2030	6,330		Retailers — 0.1%	
		9,082	4,000	Amazon.com, Inc., 3.875%, 8/22/2037	4,028
	Health Insurance — 0.1%		4,000	TJX Cos., Inc. (The), 1.150%, 5/15/2028	3,517
3,000	Elevance Health, Inc., 4.101%, 3/01/2028	3,042			7,545
3,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	3,523		Technology — 0.2%	
		6,565	3,000	Apple, Inc., 2.500%, 2/09/2025	2,973
	Healthcare — 0.1%		2,000	Intel Corp., 2.450%, 11/15/2029	1,844
1,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	1,021	3,000	International Business Machines Corp., 4.000%, 6/20/2042	2,735
1,000	CVS Health Corp., 4.300%, 3/25/2028	1,017	2,000	NVIDIA Corp., 2.850%, 4/01/2030	1,908
2,000	DH Europe Finance II S.a.r.l., 2.200%, 11/15/2024	1,936	3,000	Oracle Corp., 2.950%, 5/15/2025	2,925
2,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	1,983	4,000	QUALCOMM, Inc., 1.650%, 5/20/2032	3,388
2,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	1,832			15,773
		7,789		Treasuries — 0.6%	
	Integrated Energy — 0.1%		4,000	U.S. Treasury Bond, 2.250%, 5/15/2041	3,424
3,000	Exxon Mobil Corp., 2.992%, 3/19/2025	2,988	3,000	U.S. Treasury Bond, 2.500%, 5/15/2046	2,600
3,000	Shell International Finance BV, 6.375%, 12/15/2038	3,612	8,000	U.S. Treasury Bond, 2.875%, 11/15/2046	7,440
		6,600	8,000	U.S. Treasury Bond, 3.000%, 5/15/2045	7,579
	Life Insurance — 0.0%		4,000	U.S. Treasury Bond, 3.000%, 2/15/2048	3,848
2,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,073	6,000	U.S. Treasury Bond, 3.000%, 2/15/2049	5,850
			14,000	U.S. Treasury Note, 0.375%, 11/30/2025	12,923
			10,000	U.S. Treasury Note, 2.125%, 12/31/2022	9,972
					53,636

Portfolio of Investments – as of July 31, 2022 (Unaudited)
 Natixis Sustainable Future 2055 Fund – (continued)

Principal Amount	Description	Value (t)
	Utility Other — 0.0%	
\$ 2,000	Essential Utilities, Inc., 4.276%, 5/01/2049	\$ 1,807
	Wireless — 0.0%	
3,000	Vodafone Group PLC, 6.150%, 2/27/2037	3,339
	Wirelines — 0.1%	
2,000	AT&T, Inc., 3.650%, 6/01/2051	1,629
3,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 2.511%, 5/15/2025(c)	2,994
		4,623
	Total Bonds and Notes (Identified Cost \$363,527)	332,195

Shares

Exchange-Traded Funds — 9.0%

11,905	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$909,929)	788,230
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Mutual Funds — 14.4%

35,638	WCM Focused Emerging Markets Fund, Institutional Class	472,565
38,182	WCM Focused International Growth Fund, Institutional Class	794,954
	Total Mutual Funds (Identified Cost \$1,583,005)	1,267,519

Affiliated Mutual Funds — 10.5%

14,463	Mirova Global Green Bond Fund, Class N	129,876
70,571	Mirova International Sustainable Equity Fund, Class N	789,688
	Total Affiliated Mutual Funds (Identified Cost \$1,120,345)	919,564

Principal Amount

Short-Term Investments — 3.4%

\$302,691	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/29/2022 at 0.650% to be repurchased at \$302,707 on 8/01/2022 collateralized by \$307,600 U.S. Treasury Note, 3.000% due 7/15/2025 valued at \$309,162 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$302,691)	302,691
	Total Investments — 100.4% (Identified Cost \$9,634,243)	8,816,581
	Other assets less liabilities — (0.4)%	(31,799)
	Net Assets — 100.0%	\$ 8,784,782

- (t) See Note 2 of Notes to Financial Statements.
 (a) Non-income producing security.
 (b) The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.
 (c) Variable rate security. Rate as of July 31, 2022 is disclosed.

144A	All or a portion of these securities are exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2022, the value of Rule 144A holdings amounted to \$955 or less than 0.1% of net assets.
ADR	An American Depositary Receipt is a certificate issued by a custodian bank representing the right to receive securities of the foreign issuer described. The values of ADRs may be significantly influenced by trading on exchanges not located in the United States.
ETF	Exchange-Traded Fund
FHLMC	Federal Home Loan Mortgage Corp.
FNMA	Federal National Mortgage Association
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, 2022 (Unaudited)

Equity	91.7%
Fixed Income	5.3
Short-Term Investments	3.4
Total Investments	100.4
Other assets less liabilities	(0.4)
Net Assets	100.0%

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natisx Sustainable Future 2060 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 59.7% of Net Assets			Beverages — continued		
Aerospace & Defense — 1.1%			402	Monster Beverage Corp.(a)	\$ 40,047
121	AAR Corp.(a)	\$ 5,388	40	PepsiCo, Inc.	6,999
26	Axon Enterprise, Inc.(a)	2,865			71,234
239	Boeing Co. (The)(a)	38,075	Biotechnology — 1.8%		
4	L3Harris Technologies, Inc.	960	65	AbbVie, Inc.	9,328
8	Lockheed Martin Corp.	3,310	130	Alnylam Pharmaceuticals, Inc.(a)	18,465
37	Moog, Inc., Class A	3,169	27	Amgen, Inc.	6,682
5	Northrop Grumman Corp.	2,394	84	Arrowhead Pharmaceuticals, Inc.(a)	3,572
74	Raytheon Technologies Corp.	6,898	16	Biogen, Inc.(a)	3,441
		63,059	111	BioMarin Pharmaceutical, Inc.(a)	9,552
Air Freight & Logistics — 0.3%			156	CRISPR Therapeutics AG(a)	11,700
109	Expeditors International of Washington, Inc.	11,581	24	Gilead Sciences, Inc.	1,434
9	FedEx Corp.	2,098	101	Halozyme Therapeutics, Inc.(a)	4,939
48	GXO Logistics, Inc.(a)	2,304	22	Moderna, Inc.(a)	3,610
16	United Parcel Service, Inc., Class B	3,118	44	Neurocrine Biosciences, Inc.(a)	4,142
		19,101	50	Regeneron Pharmaceuticals, Inc.(a)	29,084
Airlines — 0.1%					105,949
115	Delta Air Lines, Inc.(a)	3,657	Building Products — 0.7%		
380	JetBlue Airways Corp.(a)	3,200	69	Builders FirstSource, Inc.(a)	4,692
		6,857	25	Carlisle Cos., Inc.	7,402
Auto Components — 0.5%			45	Carrier Global Corp.	1,824
375	BorgWarner, Inc.	14,423	26	Johnson Controls International PLC	1,402
257	Dana, Inc.	4,307	25	Lennox International, Inc.	5,988
46	Dorman Products, Inc.(a)	4,650	187	Masco Corp.	10,356
33	Visteon Corp.(a)	4,210	75	Owens Corning	6,956
		27,590	48	Trex Co., Inc.(a)	3,097
Automobiles — 1.3%					41,717
602	General Motors Co.(a)	21,828	Capital Markets — 3.7%		
61	Tesla, Inc.(a)	54,378	10	Ameriprise Financial, Inc.	2,699
35	Thor Industries, Inc.	2,952	365	Bank of New York Mellon Corp. (The)	15,863
		79,158	6	BlackRock, Inc.	4,015
Banks — 2.7%			350	Charles Schwab Corp. (The)	24,168
184	Ameris Bancorp	8,701	14	CME Group, Inc.	2,793
435	Bank of America Corp.	14,707	41	FactSet Research Systems, Inc.	17,617
175	Cadence Bank	4,568	55	Goldman Sachs Group, Inc. (The)	18,336
487	Citigroup, Inc.	25,275	157	Intercontinental Exchange, Inc.	16,012
96	Citizens Financial Group, Inc.	3,645	126	Janus Henderson Group PLC	3,247
37	Fifth Third Bancorp	1,263	445	KKR & Co., Inc.	24,680
833	FNB Corp.	9,963	52	Moody's Corp.	16,133
581	Fulton Financial Corp.	9,697	44	Morgan Stanley	3,709
104	Huntington Bancshares, Inc.	1,382	33	MSCI, Inc.	15,884
156	International Bancshares Corp.	6,842	17	Northern Trust Corp.	1,696
37	JPMorgan Chase & Co.	4,268	34	S&P Global, Inc.	12,816
167	KeyCorp	3,056	224	SEI Investments Co.	12,401
11	M&T Bank Corp.	1,952	284	State Street Corp.	20,175
23	PNC Financial Services Group, Inc. (The)	3,817	24	Virtus Investment Partners, Inc.	4,952
155	Regions Financial Corp.	3,283			217,196
6	Signature Bank	1,113	Chemicals — 0.4%		
4	SVB Financial Group(a)	1,614	10	Air Products & Chemicals, Inc.	2,482
176	Truist Financial Corp.	8,883	22	DuPont de Nemours, Inc.	1,347
242	Trustmark Corp.	7,858	69	HB Fuller Co.	4,430
81	U.S. Bancorp	3,823	49	Innospec, Inc.	4,998
149	Webster Financial Corp.	6,921	17	Linde PLC	5,134
429	Wells Fargo & Co.	18,820	57	Minerals Technologies, Inc.	3,808
64	Wintrust Financial Corp.	5,507	34	Stepan Co.	3,815
		156,958			26,014
Beverages — 1.2%			Commercial Services & Supplies — 0.4%		
33	Boston Beer Co., Inc. (The), Class A(a)	12,554	35	MSA Safety, Inc.	4,492
165	Coca-Cola Co. (The)	10,588	41	Tetra Tech, Inc.	6,284
27	Keurig Dr Pepper, Inc.	1,046	75	Viad Corp.(a)	2,533

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2060 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Commercial Services & Supplies — continued			Energy Equipment & Services — 0.2%		
59	Waste Management, Inc.	\$ 9,709	456	Archrock, Inc.	\$ 3,849
		23,018	42	Baker Hughes Co.	1,079
Communications Equipment — 0.1%			198	ChampionX Corp.	4,136
84	Ciena Corp.(a)	4,335	63	Schlumberger NV	2,333
46	Lumentum Holdings, Inc.(a)	4,161			11,397
		8,496	Entertainment — 2.1%		
Construction & Engineering — 0.2%			30	Activision Blizzard, Inc.	2,398
136	AECOM	9,792	70	Electronic Arts, Inc.	9,186
Consumer Finance — 1.0%			259	Netflix, Inc.(a)	58,249
763	Ally Financial, Inc.	25,232	98	Take-Two Interactive Software, Inc.(a)	13,008
86	American Express Co.	13,246	349	Walt Disney Co. (The)(a)	37,029
160	Capital One Financial Corp.	17,573	390	Warner Bros Discovery, Inc.(a)	5,850
91	Green Dot Corp., Class A(a)	2,557			125,720
		58,608	Food & Staples Retailing — 0.5%		
Containers & Packaging — 0.2%			70	BJ's Wholesale Club Holdings, Inc.(a)	4,739
19	Ball Corp.	1,395	5	Costco Wholesale Corp.	2,706
35	International Paper Co.	1,497	91	Kroger Co. (The)	4,226
113	Sonoco Products Co.	7,174	126	SpartanNash Co.	4,069
		10,066	162	Sprouts Farmers Market, Inc.(a)	4,478
Distributors — 0.1%			39	Sysco Corp.	3,311
31	Genuine Parts Co.	4,739	48	Walgreens Boots Alliance, Inc.	1,902
Diversified Consumer Services — 0.2%			26	Walmart, Inc.	3,433
57	Grand Canyon Education, Inc.(a)	5,476			28,864
85	Service Corp. International	6,329	Food Products — 0.5%		
		11,805	54	Campbell Soup Co.	2,665
Diversified Telecommunication Services — 0.1%			155	Darling Ingredients, Inc.(a)	10,738
95	AT&T, Inc.	1,784	40	General Mills, Inc.	2,992
120	Lumen Technologies, Inc.	1,307	90	Hain Celestial Group, Inc. (The)(a)	2,048
56	Verizon Communications, Inc.	2,587	39	Hormel Foods Corp.	1,924
		5,678	47	Ingredion, Inc.	4,276
Electric Utilities — 0.6%			11	J.M. Smucker Co. (The)	1,456
91	American Electric Power Co., Inc.	8,969	20	Kellogg Co.	1,478
103	Edison International	6,980	12	McCormick & Co., Inc.	1,048
113	Eversource Energy	9,969			28,625
47	IDACORP, Inc.	5,251	Gas Utilities — 0.2%		
75	NextEra Energy, Inc.	6,337	157	New Jersey Resources Corp.	7,252
		37,506	54	ONE Gas, Inc.	4,587
					11,839
Electrical Equipment — 1.3%			Health Care Equipment & Supplies — 1.1%		
18	Acuity Brands, Inc.	3,283	83	Abbott Laboratories	9,034
349	ChargePoint Holdings, Inc.(a)	5,273	18	Becton Dickinson & Co.	4,398
22	Eaton Corp. PLC	3,265	6	Cooper Cos., Inc. (The)	1,962
24	Emerson Electric Co.	2,162	17	DexCom, Inc.(a)	1,395
725	Fluence Energy, Inc.(a)	9,961	40	Edwards Lifesciences Corp.(a)	4,022
32	Hubbell, Inc.	7,009	48	Globus Medical, Inc., Class A(a)	2,817
559	Plug Power, Inc.(a)	11,929	55	Haemonetics Corp.(a)	3,822
33	Rockwell Automation, Inc.	8,424	20	Hologic, Inc.(a)	1,428
394	Shoals Technologies Group, Inc., Class A(a)	9,310	55	Intuitive Surgical, Inc.(a)	12,659
495	Sunrun, Inc.(a)	16,182	147	LeMaitre Vascular, Inc.	7,401
		76,798	25	Penumbra, Inc.(a)	3,484
Electronic Equipment, Instruments & Components — 0.5%			7	ResMed, Inc.	1,684
142	Avnet, Inc.	6,798	22	Shockwave Medical, Inc.(a)	4,640
90	Cognex Corp.	4,588	6	STERIS PLC	1,354
24	Corning, Inc.	882	9	Stryker Corp.	1,933
18	II-VI, Inc.(a)	947	5	Teleflex, Inc.	1,202
99	Itron, Inc.(a)	5,782			63,235
7	Keysight Technologies, Inc.(a)	1,138	Health Care Providers & Services — 1.5%		
17	Littelfuse, Inc.	4,741	71	Acadia Healthcare Co., Inc.(a)	5,887
42	TE Connectivity Ltd.	5,617	18	Amedisys, Inc.(a)	2,157
		30,493	63	Centene Corp.(a)	5,857

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2060 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Health Care Providers & Services — continued			Insurance — continued		
11	Chemed Corp.	\$ 5,292	180	Prudential Financial, Inc.	\$ 17,998
26	Cigna Corp.	7,159	133	Reinsurance Group of America, Inc.	15,399
32	CVS Health Corp.	3,062	87	Selective Insurance Group, Inc.	6,774
18	Elevance Health, Inc.	8,588	19	Travelers Cos., Inc. (The)	3,015
45	Encompass Health Corp.	2,278	84	Willis Towers Watson PLC	17,383
22	Enhabit, Inc.(a)	385			101,498
96	HCA Healthcare, Inc.	20,392	Interactive Media & Services — 2.6%		
11	Humana, Inc.	5,302	380	Alphabet, Inc., Class A(a)	44,201
13	Quest Diagnostics, Inc.	1,775	273	Alphabet, Inc., Class C(a)	31,843
119	Select Medical Holdings Corp.	3,525	350	Meta Platforms, Inc., Class A(a)	55,685
66	Tenet Healthcare Corp.(a)	4,364	864	Pinterest, Inc., Class A(a)	16,831
19	UnitedHealth Group, Inc.	10,305	169	Twitter, Inc.(a)	7,032
		86,328			155,592
Health Care Technology — 0.7%			Internet & Direct Marketing Retail — 2.2%		
228	Allscripts Healthcare Solutions, Inc.(a)	3,607	112	Alibaba Group Holding Ltd., Sponsored ADR(a)	10,010
498	Doximity, Inc., Class A(a)	21,075	632	Amazon.com, Inc.(a)	85,288
72	Veeva Systems, Inc., Class A(a)	16,098	501	eBay, Inc.	24,364
		40,780	103	Etsy, Inc.(a)	10,683
Hotels, Restaurants & Leisure — 1.6%					130,345
17	Booking Holdings, Inc.(a)	32,907	IT Services — 3.1%		
27	Expedia Group, Inc.(a)	2,863	10	Accenture PLC, Class A	3,063
65	Hilton Worldwide Holdings, Inc.	8,324	16	Automatic Data Processing, Inc.	3,858
54	Jack in the Box, Inc.	3,734	137	Block, Inc.(a)	10,420
18	McDonald's Corp.	4,741	29	Cognizant Technology Solutions Corp., Class A	1,971
199	Starbucks Corp.	16,871	32	Concentrix Corp.	4,280
117	Travel & Leisure Co.	5,044	219	Fiserv, Inc.(a)	23,144
243	Yum China Holdings, Inc.	11,836	59	Gartner, Inc.(a)	15,663
76	Yum! Brands, Inc.	9,313	123	Global Payments, Inc.	15,045
		95,633	29	International Business Machines Corp.	3,793
Household Durables — 0.5%			60	Mastercard, Inc., Class A	21,227
23	DR Horton, Inc.	1,795	14	Paychex, Inc.	1,796
141	KB Home	4,602	168	PayPal Holdings, Inc.(a)	14,537
55	Meritage Homes Corp.(a)	4,857	34	Perficient, Inc.(a)	3,588
265	PulteGroup, Inc.	11,559	262	Shopify, Inc., Class A(a)	9,126
190	Taylor Morrison Home Corp.(a)	5,453	7	VeriSign, Inc.(a)	1,324
		28,266	215	Visa, Inc., Class A	45,604
Household Products — 0.5%			24	WEX, Inc.(a)	3,989
154	Colgate-Palmolive Co.	12,126			182,428
46	Kimberly-Clark Corp.	6,062	Leisure Products — 0.1%		
77	Procter & Gamble Co. (The)	10,696	251	Mattel, Inc.(a)	5,823
		28,884	Life Sciences Tools & Services — 0.7%		
Independent Power & Renewable Electricity Producers — 0.3%			25	Agilent Technologies, Inc.	3,353
62	AES Corp. (The)	1,378	23	Danaher Corp.	6,704
83	NextEra Energy Partners LP	6,867	78	Illumina, Inc.(a)	16,901
271	Sunnova Energy International, Inc.(a)	7,051	5	IQVIA Holdings, Inc.(a)	1,201
		15,296	8	PerkinElmer, Inc.	1,225
Industrial Conglomerates — 0.3%			26	Repligen Corp.(a)	5,548
21	3M Co.	3,008	10	Thermo Fisher Scientific, Inc.	5,984
140	General Electric Co.	10,347	4	Waters Corp.(a)	1,456
23	Honeywell International, Inc.	4,427			42,372
		17,782	Machinery — 1.4%		
Insurance — 1.7%			35	AGCO Corp.	3,812
40	Aflac, Inc.	2,292	18	Caterpillar, Inc.	3,569
23	Allstate Corp. (The)	2,690	15	Chart Industries, Inc.(a)	2,926
263	American International Group, Inc.	13,616	31	Cummins, Inc.	6,861
25	Chubb Ltd.	4,716	34	Deere & Co.	11,668
81	First American Financial Corp.	4,698	21	Illinois Tool Works, Inc.	4,363
49	Hanover Insurance Group, Inc. (The)	6,687	79	ITT, Inc.	5,928
38	Marsh & McLennan Cos., Inc.	6,230	62	Oshkosh Corp.	5,338
			115	PACCAR, Inc.	10,525

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2060 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
	Machinery — continued			Pharmaceuticals — continued	
67	Parker-Hannifin Corp.	\$ 19,369	134	Merck & Co., Inc.	\$ 11,972
75	Terex Corp.	2,513	244	Novartis AG, Sponsored ADR	20,942
68	Toro Co. (The)	5,847	94	Novo Nordisk A/S, Sponsored ADR	10,910
		82,719	78	Perrigo Co. PLC	3,266
			152	Pfizer, Inc.	7,677
	Media — 1.2%		373	Roche Holding AG, Sponsored ADR	15,468
4	Cable One, Inc.	5,507	16	Zoetis, Inc.	2,921
61	Charter Communications, Inc., Class A(a)	26,358			110,787
637	Comcast Corp., Class A	23,900		Professional Services — 0.6%	
107	Interpublic Group of Cos., Inc. (The)	3,196	72	Equifax, Inc.	15,041
87	New York Times Co. (The), Class A	2,780	63	Exponent, Inc.	6,331
107	News Corp., Class A	1,834	64	Korn Ferry	4,193
71	News Corp., Class B	1,227	37	ManpowerGroup, Inc.	2,901
47	Omnicom Group, Inc.	3,282	21	Verisk Analytics, Inc.	3,995
41	Paramount Global, Class B	970			32,461
		69,054		Real Estate Management & Development — 0.4%	
	Metals & Mining — 0.4%		216	CBRE Group, Inc., Class A(a)	18,494
53	Alcoa Corp.	2,697	32	Jones Lang LaSalle, Inc.(a)	6,101
148	Cleveland-Cliffs, Inc.(a)	2,621			24,595
108	Commercial Metals Co.	4,279		REITs – Apartments — 0.4%	
33	Newmont Corp.	1,494	114	American Campus Communities, Inc.	7,447
10	Nucor Corp.	1,358	50	AvalonBay Communities, Inc.	10,697
31	Reliance Steel & Aluminum Co.	5,898	37	Equity Residential	2,900
77	Steel Dynamics, Inc.	5,997	16	Essex Property Trust, Inc.	4,584
		24,344			25,628
	Multi-Utilities — 0.2%			REITs – Diversified — 0.5%	
59	Consolidated Edison, Inc.	5,857	327	American Assets Trust, Inc.	9,885
25	DTE Energy Co.	3,258	26	American Tower Corp.	7,042
15	WEC Energy Group, Inc.	1,557	21	Crown Castle International Corp.	3,794
		10,672	9	Digital Realty Trust, Inc.	1,192
	Multiline Retail — 0.2%		3	Equinix, Inc.	2,111
69	Kohl's Corp.	2,011	83	VICI Properties, Inc.	2,838
169	Macy's, Inc.	2,983	75	Weyerhaeuser Co.	2,724
33	Target Corp.	5,391			29,586
		10,385		REITs – Health Care — 0.2%	
	Oil, Gas & Consumable Fuels — 2.3%		27	Ventas, Inc.	1,452
401	Antero Midstream Corp.	4,034	129	Welltower, Inc.	11,138
635	APA Corp.	23,603			12,590
53	Chevron Corp.	8,680		REITs – Hotels — 0.0%	
263	CNX Resources Corp.(a)	4,542	83	Host Hotels & Resorts, Inc.	1,478
229	ConocoPhillips	22,311		REITs – Mortgage — 0.1%	
65	Diamondback Energy, Inc.	8,321	126	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	4,547
258	EOG Resources, Inc.	28,695		REITs – Office Property — 0.7%	
113	EQT Corp.	4,975	67	Alexandria Real Estate Equities, Inc.	11,107
116	Exxon Mobil Corp.	11,244	572	Brandywine Realty Trust	5,348
80	HF Sinclair Corp.	3,826	281	Corporate Office Properties Trust	7,910
99	Kinder Morgan, Inc.	1,781	192	Douglas Emmett, Inc.	4,539
92	Marathon Oil Corp.	2,282	257	Easterly Government Properties, Inc.	5,210
21	Occidental Petroleum Corp.	1,381	87	Kilroy Realty Corp.	4,714
139	Range Resources Corp.(a)	4,597			38,828
509	Southwestern Energy Co.(a)	3,593		REITs – Shopping Centers — 0.2%	
22	Valero Energy Corp.	2,437	463	Brixmor Property Group, Inc.	10,732
		136,302		REITs – Warehouse/Industrials — 0.1%	
	Paper & Forest Products — 0.0%		46	ProLogis, Inc.	6,098
46	Louisiana-Pacific Corp.	2,927		Road & Rail — 0.8%	
	Pharmaceuticals — 1.9%		14	Avis Budget Group, Inc.(a)	2,548
195	Bristol-Myers Squibb Co.	14,387	131	Canadian Pacific Railway Ltd.	10,332
20	Eli Lilly & Co.	6,594			
34	Jazz Pharmaceuticals PLC(a)	5,306			
65	Johnson & Johnson	11,344			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2060 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Road & Rail — continued			Textiles, Apparel & Luxury Goods — 0.5%		
145	CSX Corp.	\$ 4,688	28	Crocs, Inc.(a)	\$ 2,006
56	Norfolk Southern Corp.	14,066	19	Deckers Outdoor Corp.(a)	5,951
50	Ryder System, Inc.	3,916	116	NIKE, Inc., Class B	13,331
55	Union Pacific Corp.	12,501	1,083	Under Armour, Inc., Class A(a)	10,029
		48,051	24	VF Corp.	1,072
Semiconductors & Semiconductor Equipment — 2.7%			Thrifts & Mortgage Finance — 0.3%		
63	Advanced Micro Devices, Inc.(a)	5,952	744	MGIC Investment Corp.	10,520
21	Analog Devices, Inc.	3,611	111	Mr. Cooper Group, Inc.(a)	5,001
20	Broadcom, Inc.	10,710			15,521
48	Cirrus Logic, Inc.(a)	4,102	Trading Companies & Distributors — 0.1%		
67	Enphase Energy, Inc.(a)	19,040	33	GATX Corp.	3,308
41	First Solar, Inc.(a)	4,066	Water Utilities — 0.2%		
107	Intel Corp.	3,885	51	American States Water Co.	4,446
107	Lattice Semiconductor Corp.(a)	6,580	27	American Water Works Co., Inc.	4,197
39	Micron Technology, Inc.	2,413	106	Essential Utilities, Inc.	5,505
340	NVIDIA Corp.	61,754			14,148
131	QUALCOMM, Inc.	19,003	Wireless Telecommunication Services — 0.0%		
33	Silicon Laboratories, Inc.(a)	4,867	18	T-Mobile US, Inc.(a)	2,575
21	Synaptics, Inc.(a)	3,044	Total Common Stocks		
23	Texas Instruments, Inc.	4,114	(Identified Cost \$3,515,979)		
26	Universal Display Corp.	3,002			3,518,838
48	Wolfspeed, Inc.(a)	3,998	Principal Amount		
		160,141	Bonds and Notes — 3.9%		
Software — 4.5%			Automotive — 0.1%		
34	Adobe, Inc.(a)	13,944	\$2,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	1,967
6	ANSYS, Inc.(a)	1,674	2,000	Lear Corp., 4.250%, 5/15/2029	1,880
14	Aspen Technology, Inc.(a)	2,857	1,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	896
160	Autodesk, Inc.(a)	34,611			4,743
39	Blackbaud, Inc.(a)	2,391	Banking — 0.7%		
10	Citrix Systems, Inc.	1,014	2,000	American Express Co., 3.700%, 8/03/2023	2,008
55	CommVault Systems, Inc.(a)	3,085	3,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	2,897
10	Fair Isaac Corp.(a)	4,620	2,000	Bank of New York Mellon Corp. (The), Series 12, MTN, 3.650%, 2/04/2024	2,015
50	Fortinet, Inc.(a)	2,983	1,000	Bank of Nova Scotia (The), 3.400%, 2/11/2024	999
165	Microsoft Corp.	46,322	3,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	2,736
64	NortonLifeLock, Inc.	1,570	2,000	Citigroup, Inc., 4.600%, 3/09/2026	2,036
706	Oracle Corp.	54,955	5,000	Goldman Sachs Group, Inc. (The), 3.750%, 5/22/2025	4,997
26	Paylocity Holding Corp.(a)	5,354	6,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	5,913
34	Qualys, Inc.(a)	4,159	3,000	KeyCorp, MTN, 2.550%, 10/01/2029	2,666
274	Salesforce, Inc.(a)	50,422	1,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	1,002
15	ServiceNow, Inc.(a)	6,700	2,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	1,806
42	SPS Commerce, Inc.(a)	5,030	2,000	PNC Financial Services Group, Inc. (The), 2.600%, 7/23/2026	1,925
157	Workday, Inc., Class A(a)	24,351	2,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	1,960
		266,042	1,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	990
Specialty Retail — 0.8%			1,000	State Street Corp., 2.400%, 1/24/2030	901
16	Asbury Automotive Group, Inc.(a)	2,746	1,000	Toronto-Dominion Bank (The), GMTN, 2.450%, 1/12/2032	865
1	AutoZone, Inc.(a)	2,137	3,000	Truist Bank, 3.200%, 4/01/2024	2,999
9	Best Buy Co., Inc.	693	2,000	Westpac Banking Corp., 2.350%, 2/19/2025	1,951
51	Boot Barn Holdings, Inc.(a)	3,177			40,666
31	Five Below, Inc.(a)	3,939	Technology Hardware, Storage & Peripherals — 0.1%		
60	GameStop Corp., Class A(a)	2,041	107	Hewlett Packard Enterprise Co.	1,524
43	Home Depot, Inc. (The)	12,941	62	HP, Inc.	2,070
15	Lithia Motors, Inc.	3,979			3,594
30	Lowe's Cos., Inc.	5,746			
41	TJX Cos., Inc. (The)	2,508			
5	Tractor Supply Co.	957			
3	Ulta Beauty, Inc.(a)	1,167			
33	Williams-Sonoma, Inc.	4,766			
		46,797			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2060 Fund – (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
	Brokerage — 0.1%			Mortgage Related — continued	
\$2,000	BlackRock, Inc., 2.400%, 4/30/2030	\$ 1,817	\$10,204	FNMA, 2.000%, with various maturities in 2051(b)	\$ 9,199
3,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	2,326	8,737	FNMA, 2.500%, with various maturities in 2051(b)	8,165
		4,143	10,048	FNMA, 3.000%, with various maturities from 2034 to 2052(b)	9,726
	Building Materials — 0.1%		6,141	FNMA, 3.500%, with various maturities from 2049 to 2052(b)	6,092
2,000	Fortune Brands Home & Security, Inc., 4.000%, 3/25/2032	1,834	220	FNMA, 4.000%, 3/01/2050	222
4,000	Owens Corning, 3.950%, 8/15/2029	3,813	370	FNMA, 4.500%, 5/01/2049	380
		5,647			52,479
	Diversified Manufacturing — 0.1%			Natural Gas — 0.0%	
4,000	3M Co., 3.050%, 4/15/2030	3,794	3,000	NiSource, Inc., 0.950%, 8/15/2025	2,746
1,000	Emerson Electric Co., 2.000%, 12/21/2028	913		Pharmaceuticals — 0.1%	
		4,707	2,000	AbbVie, Inc., 3.600%, 5/14/2025	2,000
	Electric — 0.2%		1,000	Biogen, Inc., 2.250%, 5/01/2030	854
2,000	Duke Energy Corp., 3.750%, 4/15/2024	2,008	3,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	2,971
3,000	Entergy Corp., 0.900%, 9/15/2025	2,732	1,000	Viatrix, Inc., 3.850%, 6/22/2040	730
2,000	Exelon Corp., 4.050%, 4/15/2030	1,983			6,555
2,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	1,760		Railroads — 0.0%	
1,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	922	2,000	CSX Corp., 2.600%, 11/01/2026	1,944
2,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	1,983		REITs – Health Care — 0.0%	
		11,388	1,000	Welltower, Inc., 2.800%, 6/01/2031	867
	Environmental — 0.1%			REITs – Office Property — 0.1%	
2,000	Republic Services, Inc., 1.450%, 2/15/2031	1,651	2,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	1,990
2,000	Waste Management, Inc., 2.950%, 6/01/2041	1,630	1,000	Boston Properties LP, 2.750%, 10/01/2026	948
		3,281	3,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	2,545
	Finance Companies — 0.0%				5,483
1,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	874		REITs – Single Tenant — 0.0%	
	Food & Beverage — 0.1%		2,000	Spirit Realty LP, 2.700%, 2/15/2032	1,611
3,000	Coca-Cola Co. (The), 1.450%, 6/01/2027	2,796		REITs – Warehouse/Industrials — 0.0%	
2,000	General Mills, Inc., 4.000%, 4/17/2025	2,025	1,000	Prologis LP, 1.250%, 10/15/2030	823
2,000	PepsiCo, Inc., 2.750%, 3/19/2030	1,907		Restaurants — 0.0%	
		6,728	2,000	Starbucks Corp., 2.250%, 3/12/2030	1,758
	Government Owned – No Guarantee — 0.1%			Retailers — 0.1%	
2,000	Equinor ASA, 3.625%, 4/06/2040	1,835	1,000	Amazon.com, Inc., 3.875%, 8/22/2037	1,007
3,000	Federal National Mortgage Association, 6.625%, 11/15/2030	3,798	3,000	TJX Cos., Inc. (The), 1.150%, 5/15/2028	2,638
		5,633			3,645
	Health Insurance — 0.1%			Technology — 0.2%	
2,000	Elevance Health, Inc., 4.101%, 3/01/2028	2,028	2,000	Apple, Inc., 2.500%, 2/09/2025	1,982
2,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	2,349	1,000	Intel Corp., 2.450%, 11/15/2029	922
		4,377	3,000	International Business Machines Corp., 4.000%, 6/20/2042	2,735
	Healthcare — 0.1%		1,000	NVIDIA Corp., 2.850%, 4/01/2030	954
1,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	1,021	2,000	Oracle Corp., 2.950%, 5/15/2025	1,950
2,000	CVS Health Corp., 4.300%, 3/25/2028	2,033	4,000	QUALCOMM, Inc., 1.650%, 5/20/2032	3,388
1,000	DH Europe Finance II S.a.r.l., 2.200%, 11/15/2024	968			11,931
1,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	992		Treasuries — 0.5%	
		5,014	2,000	U.S. Treasury Bond, 2.250%, 5/15/2041	1,712
	Integrated Energy — 0.1%		2,000	U.S. Treasury Bond, 2.500%, 5/15/2046	1,733
2,000	Exxon Mobil Corp., 2.992%, 3/19/2025	1,992	4,000	U.S. Treasury Bond, 2.875%, 11/15/2046	3,720
2,000	Shell International Finance BV, 6.375%, 12/15/2038	2,408	6,000	U.S. Treasury Bond, 3.000%, 5/15/2045	5,685
		4,400	3,000	U.S. Treasury Bond, 3.000%, 2/15/2048	2,886
	Mortgage Related — 0.9%		5,000	U.S. Treasury Bond, 3.000%, 2/15/2049	4,875
8,658	FHLMC, 2.500%, with various maturities from 2051 to 2052(b)	8,081	9,000	U.S. Treasury Note, 0.375%, 11/30/2025	8,307
3,925	FHLMC, 3.000%, 4/01/2052	3,782			28,918
6,899	FHLMC, 3.500%, 5/01/2052	6,832		Utility Other — 0.0%	
			3,000	Essential Utilities, Inc., 4.276%, 5/01/2049	2,711

Portfolio of Investments – as of July 31, 2022 (Unaudited)
 Natixis Sustainable Future 2060 Fund – (continued)

Principal Amount	Description	Value (t)
Wireless — 0.0%		
\$ 2,000	Vodafone Group PLC, 6.150%, 2/27/2037	\$ 2,226
Wirelines — 0.1%		
4,000	Verizon Communications, Inc., 3-month LIBOR + 1.100%, 2.511%, 5/15/2025(c)	3,992
Total Bonds and Notes (Identified Cost \$248,279)		229,290
Shares		
Exchange-Traded Funds — 9.1%		
8,084	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$611,742)	535,242
Mutual Funds — 14.5%		
24,477	WCM Focused Emerging Markets Fund, Institutional Class	324,560
25,509	WCM Focused International Growth Fund, Institutional Class	531,099
Total Mutual Funds (Identified Cost \$1,057,344)		855,659
Affiliated Mutual Funds — 10.5%		
9,857	Mirova Global Green Bond Fund, Class N	88,517
47,462	Mirova International Sustainable Equity Fund, Class N	531,099
Total Affiliated Mutual Funds (Identified Cost \$747,473)		619,616

Principal Amount	Description	Value (t)
Short-Term Investments — 2.7%		
\$162,631	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/29/2022 at 0.650% to be repurchased at \$162,640 on 8/01/2022 collateralized by \$165,400 U.S. Treasury Note, 3.000% due 7/15/2025 valued at \$166,240 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$162,631)	162,631
Total Investments — 100.4% (Identified Cost \$6,343,448)		5,921,276
Other assets less liabilities — (0.4)%		(24,286)
Net Assets — 100.0%		\$ 5,896,990

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

(a) Non-income producing security.

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

(c) Variable rate security. Rate as of July 31, 2022 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
FHLMC	Federal Home Loan Mortgage Corp.
FNMA	Federal National Mortgage Association
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, 2022 (Unaudited)

Equity	92.3%
Fixed Income	5.4
Short-Term Investments	2.7
Total Investments	100.4
Other assets less liabilities	(0.4)
Net Assets	100.0%

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2065 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 60.0% of Net Assets			Beverages — continued		
Aerospace & Defense — 1.0%			190	Monster Beverage Corp.(a)	\$ 18,928
47	AAR Corp.(a)	\$ 2,093	17	PepsiCo, Inc.	2,974
12	Axon Enterprise, Inc.(a)	1,322			31,740
104	Boeing Co. (The)(a)	16,568	Biotechnology — 1.9%		
2	L3Harris Technologies, Inc.	480	30	AbbVie, Inc.	4,305
3	Lockheed Martin Corp.	1,242	61	Alnylam Pharmaceuticals, Inc.(a)	8,664
17	Moog, Inc., Class A	1,456	13	Amgen, Inc.	3,217
2	Northrop Grumman Corp.	958	39	Arrowhead Pharmaceuticals, Inc.(a)	1,659
30	Raytheon Technologies Corp.	2,796	9	Biogen, Inc.(a)	1,936
		26,915	47	BioMarin Pharmaceutical, Inc.(a)	4,044
			70	CRISPR Therapeutics AG(a)	5,250
Air Freight & Logistics — 0.3%			8	Gilead Sciences, Inc.	478
53	Expeditors International of Washington, Inc.	5,631	41	Halozyne Therapeutics, Inc.(a)	2,005
3	FedEx Corp.	699	10	Moderna, Inc.(a)	1,641
21	GXO Logistics, Inc.(a)	1,008	20	Neurocrine Biosciences, Inc.(a)	1,883
6	United Parcel Service, Inc., Class B	1,170	22	Regeneron Pharmaceuticals, Inc.(a)	12,797
		8,508			47,879
Airlines — 0.1%			Building Products — 0.7%		
49	Delta Air Lines, Inc.(a)	1,558	29	Builders FirstSource, Inc.(a)	1,972
174	JetBlue Airways Corp.(a)	1,465	11	Carlisle Cos., Inc.	3,257
		3,023	21	Carrier Global Corp.	851
Auto Components — 0.4%			12	Johnson Controls International PLC	647
152	BorgWarner, Inc.	5,846	11	Lennox International, Inc.	2,635
118	Dana, Inc.	1,978	76	Masco Corp.	4,209
18	Dorman Products, Inc.(a)	1,819	32	Owens Corning	2,968
14	Visteon Corp.(a)	1,786	21	Trex Co., Inc.(a)	1,355
		11,429			17,894
Automobiles — 1.3%			Capital Markets — 3.7%		
256	General Motors Co.(a)	9,283	4	Ameriprise Financial, Inc.	1,080
27	Tesla, Inc.(a)	24,069	159	Bank of New York Mellon Corp. (The)	6,910
16	Thor Industries, Inc.	1,349	3	BlackRock, Inc.	2,007
		34,701	157	Charles Schwab Corp. (The)	10,841
Banks — 2.6%			6	CME Group, Inc.	1,197
79	Ameris Bancorp	3,736	17	FactSet Research Systems, Inc.	7,305
185	Bank of America Corp.	6,255	23	Goldman Sachs Group, Inc. (The)	7,668
81	Cadence Bank	2,114	65	Intercontinental Exchange, Inc.	6,629
202	Citigroup, Inc.	10,484	58	Janus Henderson Group PLC	1,495
46	Citizens Financial Group, Inc.	1,747	190	KKR & Co., Inc.	10,537
16	Fifth Third Bancorp	546	23	Moody's Corp.	7,136
364	FNB Corp.	4,354	25	Morgan Stanley	2,107
254	Fulton Financial Corp.	4,239	14	MSCI, Inc.	6,739
48	Huntington Bancshares, Inc.	638	7	Northern Trust Corp.	698
68	International Bancshares Corp.	2,983	16	S&P Global, Inc.	6,031
15	JPMorgan Chase & Co.	1,730	105	SEI Investments Co.	5,813
80	KeyCorp	1,464	121	State Street Corp.	8,596
5	M&T Bank Corp.	887	10	Virtus Investment Partners, Inc.	2,063
10	PNC Financial Services Group, Inc. (The)	1,659			94,852
77	Regions Financial Corp.	1,631	Chemicals — 0.4%		
3	Signature Bank	557	4	Air Products & Chemicals, Inc.	993
2	SVB Financial Group(a)	807	11	DuPont de Nemours, Inc.	674
77	Truist Financial Corp.	3,886	29	HB Fuller Co.	1,862
105	Trustmark Corp.	3,409	22	Innospec, Inc.	2,244
37	U.S. Bancorp	1,746	6	Linde PLC	1,812
64	Webster Financial Corp.	2,973	25	Minerals Technologies, Inc.	1,670
175	Wells Fargo & Co.	7,677	15	Stepan Co.	1,683
28	Wintrust Financial Corp.	2,409			10,938
		67,931	Commercial Services & Supplies — 0.4%		
Beverages — 1.2%			16	MSA Safety, Inc.	2,054
13	Boston Beer Co., Inc. (The), Class A(a)	4,945	18	Tetra Tech, Inc.	2,759
69	Coca-Cola Co. (The)	4,428	34	Viad Corp.(a)	1,148
12	Keurig Dr Pepper, Inc.	465	27	Waste Management, Inc.	4,443
					10,404

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natisx Sustainable Future 2065 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Communications Equipment — 0.2%			Energy Equipment & Services — continued		
38	Ciena Corp.(a)	\$ 1,961	92	ChampionX Corp.	\$ 1,922
21	Lumentum Holdings, Inc.(a)	1,900	32	Schlumberger NV	1,185
		3,861			5,470
Construction & Engineering — 0.2%			Entertainment — 2.1%		
59	AECOM	4,248	14	Activision Blizzard, Inc.	1,119
Consumer Finance — 1.0%			31	Electronic Arts, Inc.	4,068
309	Ally Financial, Inc.	10,219	111	Netflix, Inc.(a)	24,964
41	American Express Co.	6,315	40	Take-Two Interactive Software, Inc.(a)	5,309
68	Capital One Financial Corp.	7,468	159	Walt Disney Co. (The)(a)	16,870
43	Green Dot Corp., Class A(a)	1,208	155	Warner Bros Discovery, Inc.(a)	2,325
		25,210			54,655
Containers & Packaging — 0.2%			Food & Staples Retailing — 0.5%		
8	Ball Corp.	587	30	BJ's Wholesale Club Holdings, Inc.(a)	2,031
19	International Paper Co.	813	2	Costco Wholesale Corp.	1,083
46	Sonoco Products Co.	2,921	42	Kroger Co. (The)	1,950
		4,321	54	SpartanNash Co.	1,744
Distributors — 0.1%			70	Sprouts Farmers Market, Inc.(a)	1,935
14	Genuine Parts Co.	2,140	17	Sysco Corp.	1,443
Diversified Consumer Services — 0.2%			25	Walgreens Boots Alliance, Inc.	990
24	Grand Canyon Education, Inc.(a)	2,306	11	Walmart, Inc.	1,453
37	Service Corp. International	2,755			12,629
		5,061	Food Products — 0.5%		
Diversified Telecommunication Services — 0.1%			28	Campbell Soup Co.	1,382
43	AT&T, Inc.	807	68	Darling Ingredients, Inc.(a)	4,711
53	Lumen Technologies, Inc.	577	17	General Mills, Inc.	1,271
25	Verizon Communications, Inc.	1,155	42	Hain Celestial Group, Inc. (The)(a)	956
		2,539	18	Hormel Foods Corp.	888
Electric Utilities — 0.6%			21	Ingredion, Inc.	1,911
38	American Electric Power Co., Inc.	3,745	6	J.M. Smucker Co. (The)	794
47	Edison International	3,185	11	Kellogg Co.	813
43	Eversource Energy	3,794	6	McCormick & Co., Inc.	524
21	IDACORP, Inc.	2,346			13,250
34	NextEra Energy, Inc.	2,873	Gas Utilities — 0.2%		
		15,943	67	New Jersey Resources Corp.	3,095
Electrical Equipment — 1.3%			24	ONE Gas, Inc.	2,038
7	Acuity Brands, Inc.	1,277			5,133
156	ChargePoint Holdings, Inc.(a)	2,357	Health Care Equipment & Supplies — 1.0%		
9	Eaton Corp. PLC	1,336	38	Abbott Laboratories	4,136
11	Emerson Electric Co.	991	8	Becton Dickinson & Co.	1,954
330	Fluence Energy, Inc.(a)	4,534	2	Cooper Cos., Inc. (The)	654
14	Hubbell, Inc.	3,066	8	DexCom, Inc.(a)	657
253	Plug Power, Inc.(a)	5,399	19	Edwards Lifesciences Corp.(a)	1,910
16	Rockwell Automation, Inc.	4,085	21	Globus Medical, Inc., Class A(a)	1,232
178	Shoals Technologies Group, Inc., Class A(a)	4,206	26	Haemonetics Corp.(a)	1,807
225	Sunrun, Inc.(a)	7,355	10	Hologic, Inc.(a)	714
		34,606	20	Intuitive Surgical, Inc.(a)	4,603
Electronic Equipment, Instruments & Components — 0.5%			60	LeMaitre Vascular, Inc.	3,021
58	Avnet, Inc.	2,777	10	Penumbra, Inc.(a)	1,394
41	Cognex Corp.	2,090	3	ResMed, Inc.	722
15	Corning, Inc.	551	9	Shockwave Medical, Inc.(a)	1,898
8	II-VI, Inc.(a)	421	3	STERIS PLC	677
42	Itron, Inc.(a)	2,453	4	Stryker Corp.	859
3	Keysight Technologies, Inc.(a)	488	2	Teleflex, Inc.	481
8	Littelfuse, Inc.	2,231			26,719
18	TE Connectivity Ltd.	2,407	Health Care Providers & Services — 1.4%		
		13,418	29	Acadia Healthcare Co., Inc.(a)	2,404
Energy Equipment & Services — 0.2%			7	Amedisys, Inc.(a)	839
210	Archrock, Inc.	1,772	29	Centene Corp.(a)	2,696
23	Baker Hughes Co.	591	4	Chemed Corp.	1,924
			10	Cigna Corp.	2,754

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natisix Sustainable Future 2065 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Health Care Providers & Services — continued			Insurance — continued		
13	CVS Health Corp.	\$ 1,244	38	Selective Insurance Group, Inc.	\$ 2,959
8	Elevance Health, Inc.	3,817	10	Travelers Cos., Inc. (The)	1,587
19	Encompass Health Corp.	962	34	Willis Towers Watson PLC	7,036
9	Enhabit, Inc.(a)	158			43,389
41	HCA Healthcare, Inc.	8,709	Interactive Media & Services — 2.7%		
5	Humana, Inc.	2,410	220	Alphabet, Inc., Class A(a)	25,591
6	Quest Diagnostics, Inc.	819	80	Alphabet, Inc., Class C(a)	9,331
57	Select Medical Holdings Corp.	1,688	151	Meta Platforms, Inc., Class A(a)	24,024
29	Tenet Healthcare Corp.(a)	1,918	350	Pinterest, Inc., Class A(a)	6,818
8	UnitedHealth Group, Inc.	4,339	76	Twitter, Inc.(a)	3,162
		36,681			68,926
Health Care Technology — 0.7%			Internet & Direct Marketing Retail — 2.3%		
101	Allscripts Healthcare Solutions, Inc.(a)	1,598	55	Alibaba Group Holding Ltd., Sponsored ADR(a)	4,915
217	Doximity, Inc., Class A(a)	9,183	291	Amazon.com, Inc.(a)	39,270
34	Veeva Systems, Inc., Class A(a)	7,602	214	eBay, Inc.	10,407
		18,383	44	Etsy, Inc.(a)	4,564
Hotels, Restaurants & Leisure — 1.6%					59,156
7	Booking Holdings, Inc.(a)	13,550	IT Services — 3.1%		
12	Expedia Group, Inc.(a)	1,273	4	Accenture PLC, Class A	1,225
27	Hilton Worldwide Holdings, Inc.	3,458	6	Automatic Data Processing, Inc.	1,447
23	Jack in the Box, Inc.	1,590	61	Block, Inc.(a)	4,640
7	McDonald's Corp.	1,843	15	Cognizant Technology Solutions Corp., Class A	1,019
99	Starbucks Corp.	8,393	14	Concentrix Corp.	1,873
52	Travel & Leisure Co.	2,242	89	Fiserv, Inc.(a)	9,405
114	Yum China Holdings, Inc.	5,553	25	Gartner, Inc.(a)	6,637
36	Yum! Brands, Inc.	4,411	52	Global Payments, Inc.	6,361
		42,313	12	International Business Machines Corp.	1,569
Household Durables — 0.5%			26	Mastercard, Inc., Class A	9,198
11	DR Horton, Inc.	858	6	Paychex, Inc.	770
61	KB Home	1,991	77	PayPal Holdings, Inc.(a)	6,663
25	Meritage Homes Corp.(a)	2,208	15	Perficient, Inc.(a)	1,583
108	PulteGroup, Inc.	4,711	111	Shopify, Inc., Class A(a)	3,866
83	Taylor Morrison Home Corp.(a)	2,382	4	VeriSign, Inc.(a)	757
		12,150	100	Visa, Inc., Class A	21,211
Household Products — 0.5%			10	WEX, Inc.(a)	1,662
65	Colgate-Palmolive Co.	5,118			79,886
21	Kimberly-Clark Corp.	2,768	Leisure Products — 0.1%		
32	Procter & Gamble Co. (The)	4,445	99	Mattel, Inc.(a)	2,297
		12,331	Life Sciences Tools & Services — 0.7%		
Independent Power & Renewable Electricity Producers — 0.3%			12	Agilent Technologies, Inc.	1,609
32	AES Corp. (The)	711	10	Danaher Corp.	2,915
38	NextEra Energy Partners LP	3,144	31	Illumina, Inc.(a)	6,717
141	Sunnova Energy International, Inc.(a)	3,669	2	IQVIA Holdings, Inc.(a)	480
		7,524	5	PerkinElmer, Inc.	766
Industrial Conglomerates — 0.3%			11	Repligen Corp.(a)	2,347
9	3M Co.	1,289	4	Thermo Fisher Scientific, Inc.	2,394
57	General Electric Co.	4,213	2	Waters Corp.(a)	728
9	Honeywell International, Inc.	1,732			17,956
		7,234	Machinery — 1.4%		
Insurance — 1.7%			20	AGCO Corp.	2,178
19	Aflac, Inc.	1,089	7	Caterpillar, Inc.	1,388
9	Allstate Corp. (The)	1,053	6	Chart Industries, Inc.(a)	1,171
112	American International Group, Inc.	5,798	12	Cummins, Inc.	2,656
10	Chubb Ltd.	1,886	17	Deere & Co.	5,834
37	First American Financial Corp.	2,146	9	Illinois Tool Works, Inc.	1,870
20	Hanover Insurance Group, Inc. (The)	2,729	34	ITT, Inc.	2,551
16	Marsh & McLennan Cos., Inc.	2,623	27	Oshkosh Corp.	2,325
80	Prudential Financial, Inc.	7,999	47	PACCAR, Inc.	4,301
56	Reinsurance Group of America, Inc.	6,484	27	Parker-Hannifin Corp.	7,805
			36	Terex Corp.	1,206
			29	Toro Co. (The)	2,494
					35,779

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2065 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Media — 1.2%			Professional Services — 0.5%		
2	Cable One, Inc.	\$ 2,753	29	Equifax, Inc.	\$ 6,058
26	Charter Communications, Inc., Class A(a)	11,235	27	Exponent, Inc.	2,713
270	Comcast Corp., Class A	10,130	27	Korn Ferry	1,769
42	Interpublic Group of Cos., Inc. (The)	1,254	16	ManpowerGroup, Inc.	1,255
39	New York Times Co. (The), Class A	1,246	9	Verisk Analytics, Inc.	1,712
49	News Corp., Class A	840			13,507
32	News Corp., Class B	553	Real Estate Management & Development — 0.4%		
21	Omnicom Group, Inc.	1,467	92	CBRE Group, Inc., Class A(a)	7,877
18	Paramount Global, Class B	426	14	Jones Lang LaSalle, Inc.(a)	2,669
		29,904			10,546
Metals & Mining — 0.4%			REITs – Apartments — 0.4%		
24	Alcoa Corp.	1,221	50	American Campus Communities, Inc.	3,266
69	Cleveland-Cliffs, Inc.(a)	1,222	22	AvalonBay Communities, Inc.	4,707
45	Commercial Metals Co.	1,783	16	Equity Residential	1,254
9	Newmont Corp.	408	6	Essex Property Trust, Inc.	1,719
5	Nucor Corp.	679			10,946
14	Reliance Steel & Aluminum Co.	2,663	REITs – Diversified — 0.5%		
34	Steel Dynamics, Inc.	2,648	142	American Assets Trust, Inc.	4,293
		10,624	12	American Tower Corp.	3,250
Multi-Utilities — 0.2%			12	Crown Castle International Corp.	2,168
24	Consolidated Edison, Inc.	2,382	5	Digital Realty Trust, Inc.	662
10	DTE Energy Co.	1,303	1	Equinix, Inc.	704
6	WEC Energy Group, Inc.	623	30	VICI Properties, Inc.	1,026
		4,308	42	Weyerhaeuser Co.	1,525
Multiline Retail — 0.2%					13,628
31	Kohl's Corp.	903	REITs – Health Care — 0.2%		
78	Macy's, Inc.	1,377	13	Ventas, Inc.	699
14	Target Corp.	2,287	58	Welltower, Inc.	5,008
		4,567			5,707
Oil, Gas & Consumable Fuels — 2.2%			REITs – Hotels — 0.0%		
169	Antero Midstream Corp.	1,700	41	Host Hotels & Resorts, Inc.	730
267	APA Corp.	9,924	REITs – Mortgage — 0.1%		
23	Chevron Corp.	3,767	57	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	2,057
111	CNX Resources Corp.(a)	1,917	REITs – Office Property — 0.7%		
95	ConocoPhillips	9,256	31	Alexandria Real Estate Equities, Inc.	5,139
28	Diamondback Energy, Inc.	3,585	259	Brandywine Realty Trust	2,422
109	EOG Resources, Inc.	12,123	122	Corporate Office Properties Trust	3,434
48	EQT Corp.	2,113	85	Douglas Emmett, Inc.	2,009
48	Exxon Mobil Corp.	4,653	113	Easterly Government Properties, Inc.	2,291
30	HF Sinclair Corp.	1,435	37	Kilroy Realty Corp.	2,005
49	Kinder Morgan, Inc.	882			17,300
45	Marathon Oil Corp.	1,116	REITs – Shopping Centers — 0.2%		
7	Occidental Petroleum Corp.	460	202	Brixmor Property Group, Inc.	4,682
58	Range Resources Corp.(a)	1,918	REITs – Warehouse/Industrials — 0.1%		
237	Southwestern Energy Co.(a)	1,673	21	ProLogis, Inc.	2,784
8	Valero Energy Corp.	886	Road & Rail — 0.9%		
		57,408	6	Avis Budget Group, Inc.(a)	1,092
Paper & Forest Products — 0.1%			64	Canadian Pacific Railway Ltd.	5,048
21	Louisiana-Pacific Corp.	1,336	61	CSX Corp.	1,972
Pharmaceuticals — 1.9%			26	Norfolk Southern Corp.	6,530
86	Bristol-Myers Squibb Co.	6,345	21	Ryder System, Inc.	1,645
9	Eli Lilly & Co.	2,967	26	Union Pacific Corp.	5,910
14	Jazz Pharmaceuticals PLC(a)	2,185			22,197
27	Johnson & Johnson	4,712	Semiconductors & Semiconductor Equipment — 2.8%		
56	Merck & Co., Inc.	5,003	29	Advanced Micro Devices, Inc.(a)	2,740
117	Novartis AG, Sponsored ADR	10,042	8	Analog Devices, Inc.	1,376
44	Novo Nordisk A/S, Sponsored ADR	5,107	9	Broadcom, Inc.	4,819
29	Perrigo Co. PLC	1,214	22	Cirrus Logic, Inc.(a)	1,880
66	Pfizer, Inc.	3,334	31	Enphase Energy, Inc.(a)	8,809
176	Roche Holding AG, Sponsored ADR	7,299			
6	Zoetis, Inc.	1,095			
		49,303			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
Natixis Sustainable Future 2065 Fund – (continued)

Shares	Description	Value (t)	Shares	Description	Value (t)
Semiconductors & Semiconductor Equipment — continued			Trading Companies & Distributors — 0.1%		
17	First Solar, Inc.(a)	\$ 1,686	15	GATX Corp.	\$ 1,504
45	Intel Corp.	1,634	Water Utilities — 0.2%		
47	Lattice Semiconductor Corp.(a)	2,890	20	American States Water Co.	1,744
16	Micron Technology, Inc.	990	11	American Water Works Co., Inc.	1,710
159	NVIDIA Corp.	28,879	46	Essential Utilities, Inc.	2,389
65	QUALCOMM, Inc.	9,429			5,843
14	Silicon Laboratories, Inc.(a)	2,065	Wireless Telecommunication Services — 0.0%		
9	Synaptics, Inc.(a)	1,304	7	T-Mobile US, Inc.(a)	1,001
9	Texas Instruments, Inc.	1,610	Total Common Stocks		
11	Universal Display Corp.	1,270	(Identified Cost \$1,717,042)		
22	Wolfspeed, Inc.(a)	1,833			1,549,089
		73,214	Principal Amount		
Software — 4.7%			Bonds and Notes — 3.8%		
16	Adobe, Inc.(a)	6,562	Automotive — 0.1%		
3	ANSYS, Inc.(a)	837	\$1,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	983
6	Aspen Technology, Inc.(a)	1,225	Banking — 0.7%		
74	Autodesk, Inc.(a)	16,008	1,000	American Express Co., 3.700%, 8/03/2023	1,004
18	Blackbaud, Inc.(a)	1,104	1,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	966
5	Citrix Systems, Inc.	507	1,000	Bank of New York Mellon Corp. (The), Series 12, MTN, 3.650%, 2/04/2024	1,008
24	CommVault Systems, Inc.(a)	1,346	1,000	Bank of Nova Scotia (The), 3.400%, 2/11/2024	999
5	Fair Isaac Corp.(a)	2,310	1,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	912
23	Fortinet, Inc.(a)	1,372	1,000	Citigroup, Inc., 4.600%, 3/09/2026	1,018
77	Microsoft Corp.	21,617	1,000	Goldman Sachs Group, Inc. (The), 3.750%, 5/22/2025	999
29	NortonLifeLock, Inc.	711	1,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	986
325	Oracle Corp.	25,298	1,000	KeyCorp, MTN, 2.550%, 10/01/2029	889
11	Paylocity Holding Corp.(a)	2,265	1,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028, 144A	955
14	Qualys, Inc.(a)	1,713	1,000	Morgan Stanley, (fixed rate to 1/23/2029, variable rate thereafter), GMTN, 4.431%, 1/23/2030	1,002
123	Salesforce, Inc.(a)	22,634	1,000	Morgan Stanley, (fixed rate to 7/20/2026, variable rate thereafter), GMTN, 1.512%, 7/20/2027	903
8	ServiceNow, Inc.(a)	3,573	1,000	PNC Financial Services Group, Inc. (The), 2.600%, 7/23/2026	962
19	SPS Commerce, Inc.(a)	2,275	1,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	980
70	Workday, Inc., Class A(a)	10,857	1,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	990
		122,214	1,000	State Street Corp., 2.400%, 1/24/2030	901
Specialty Retail — 0.9%			1,000	Truist Bank, 3.200%, 4/01/2024	1,000
7	Asbury Automotive Group, Inc.(a)	1,202	1,000	Westpac Banking Corp., 2.350%, 2/19/2025	975
1	AutoZone, Inc.(a)	2,137			17,449
5	Best Buy Co., Inc.	385	Brokerage — 0.1%		
22	Boot Barn Holdings, Inc.(a)	1,371	1,000	BlackRock, Inc., 2.400%, 4/30/2030	909
13	Five Below, Inc.(a)	1,652	1,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	775
28	GameStop Corp., Class A(a)	952			1,684
20	Home Depot, Inc. (The)	6,019	Building Materials — 0.0%		
7	Lithia Motors, Inc.	1,857	1,000	Owens Corning, 3.950%, 8/15/2029	953
14	Lowe's Cos., Inc.	2,681	Diversified Manufacturing — 0.1%		
20	TJX Cos., Inc. (The)	1,223	1,000	3M Co., 3.050%, 4/15/2030	948
2	Tractor Supply Co.	383	1,000	Emerson Electric Co., 2.000%, 12/21/2028	913
1	Ulta Beauty, Inc.(a)	389			1,861
14	Williams-Sonoma, Inc.	2,022	Electric — 0.2%		
		22,273	1,000	Duke Energy Corp., 3.750%, 4/15/2024	1,004
Technology Hardware, Storage & Peripherals — 0.1%			1,000	Entergy Corp., 0.900%, 9/15/2025	911
50	Hewlett Packard Enterprise Co.	712	1,000	Exelon Corp., 4.050%, 4/15/2030	991
30	HP, Inc.	1,002	1,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	880
		1,714			
Textiles, Apparel & Luxury Goods — 0.5%					
13	Crocs, Inc.(a)	931			
8	Deckers Outdoor Corp.(a)	2,506			
51	NIKE, Inc., Class B	5,861			
429	Under Armour, Inc., Class A(a)	3,973			
11	VF Corp.	491			
		13,762			
Thriffs & Mortgage Finance — 0.3%					
308	MGIC Investment Corp.	4,355			
50	Mr. Cooper Group, Inc.(a)	2,253			
		6,608			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
 Natixis Sustainable Future 2065 Fund – (continued)

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
	Electric — continued			REITs – Warehouse/Industrials — 0.0%	
\$1,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	\$ 992	\$ 1,000	Prologis LP, 1.250%, 10/15/2030	\$ 823
		4,778		Restaurants — 0.0%	
	Environmental — 0.0%		1,000	Starbucks Corp., 2.250%, 3/12/2030	879
1,000	Republic Services, Inc., 1.450%, 2/15/2031	826	1,000	TJX Cos., Inc. (The), 1.150%, 5/15/2028	879
	Finance Companies — 0.1%			Retailers — 0.0%	
1,000	Ares Capital Corp., 3.250%, 7/15/2025	943	1,000	Apple, Inc., 2.500%, 2/09/2025	991
1,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	874	1,000	Broadcom, Inc., 4.110%, 9/15/2028	979
		1,817	1,000	Intel Corp., 2.450%, 11/15/2029	922
	Food & Beverage — 0.2%		1,000	International Business Machines Corp., 4.000%, 6/20/2042	912
1,000	Coca-Cola Co. (The), 1.450%, 6/01/2027	932	1,000	NVIDIA Corp., 2.850%, 4/01/2030	954
1,000	General Mills, Inc., 4.000%, 4/17/2025	1,013	1,000	Oracle Corp., 2.950%, 5/15/2025	975
1,000	Mondelez International, Inc., 2.750%, 4/13/2030	912	1,000	QUALCOMM, Inc., 1.650%, 5/20/2032	847
1,000	PepsiCo, Inc., 2.750%, 3/19/2030	953			6,580
		3,810		Treasuries — 0.6%	
	Government Owned – No Guarantee — 0.0%		1,000	U.S. Treasury Bond, 2.250%, 5/15/2041	856
1,000	Equinor ASA, 3.625%, 4/06/2040	918	1,000	U.S. Treasury Bond, 2.500%, 5/15/2046	867
	Health Insurance — 0.1%		3,000	U.S. Treasury Bond, 2.875%, 11/15/2046	2,790
1,000	Elevance Health, Inc., 4.101%, 3/01/2028	1,014	3,000	U.S. Treasury Bond, 3.000%, 5/15/2045	2,842
1,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	1,175	2,000	U.S. Treasury Bond, 3.000%, 2/15/2048	1,924
		2,189	2,000	U.S. Treasury Bond, 3.000%, 2/15/2049	1,950
	Healthcare — 0.1%		4,000	U.S. Treasury Note, 0.375%, 11/30/2025	3,692
1,000	Cigna Corp., 3.750%, 7/15/2023	1,002	1,000	U.S. Treasury Note, 2.125%, 12/31/2022	997
1,000	DH Europe Finance II S.a.r.l., 2.200%, 11/15/2024	968			15,918
1,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	991		Utility Other — 0.0%	
		2,961	1,000	Essential Utilities, Inc., 4.276%, 5/01/2049	904
	Integrated Energy — 0.1%			Wireless — 0.1%	
1,000	Exxon Mobil Corp., 2.992%, 3/19/2025	996	1,000	Vodafone Group PLC, 6.150%, 2/27/2037	1,113
1,000	Shell International Finance BV, 6.375%, 12/15/2038	1,204		Total Bonds and Notes (Identified Cost \$107,279)	97,744
		2,200		Shares	
	Mortgage Related — 0.8%			Exchange-Traded Funds — 8.8%	
5,801	FHLMC, 2.500%, 2/01/2052	5,414	3,439	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$265,423)	227,696
4,907	FHLMC, 3.000%, 4/01/2052	4,728			
1,971	FHLMC, 3.500%, 5/01/2052	1,952		Mutual Funds — 14.5%	
1,964	FNMA, 3.000%, 4/01/2052	1,892	10,239	WCM Focused Emerging Markets Fund, Institutional Class	135,773
5,899	FNMA, 3.500%, with various maturities in 2052(b)	5,841	11,517	WCM Focused International Growth Fund, Institutional Class	239,794
		19,827		Total Mutual Funds (Identified Cost \$480,345)	375,567
	Natural Gas — 0.0%			Affiliated Mutual Funds — 10.4%	
1,000	NiSource, Inc., 0.950%, 8/15/2025	915	4,285	Mirova Global Green Bond Fund, Class N	38,483
	Pharmaceuticals — 0.1%		20,640	Mirova International Sustainable Equity Fund, Class N	230,962
1,000	AbbVie, Inc., 3.600%, 5/14/2025	1,000		Total Affiliated Mutual Funds (Identified Cost \$340,304)	269,445
	Property & Casualty Insurance — 0.0%				
1,000	American International Group, Inc., 3.400%, 6/30/2030	943			
	Railroads — 0.0%				
1,000	CSX Corp., 2.600%, 11/01/2026	972			
	REITs – Apartments — 0.0%				
1,000	Essex Portfolio LP, 3.000%, 1/15/2030	903			
	REITs – Health Care — 0.0%				
1,000	Welltower, Inc., 2.800%, 6/01/2031	867			
	REITs – Office Property — 0.1%				
1,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	995			
1,000	Boston Properties LP, 2.750%, 10/01/2026	949			
1,000	Piedmont Operating Partnership LP, 3.150%, 8/15/2030	848			
		2,792			

Portfolio of Investments – as of July 31, 2022 (Unaudited)
 Natixis Sustainable Future 2065 Fund – (continued)

Principal Amount	Description	Value (t)
Short-Term Investments — 3.3%		
\$85,032	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/29/2022 at 0.650% to be repurchased at \$85,037 on 8/01/2022 collateralized by \$86,600 U.S. Treasury Note, 3.000% due 7/15/2025 valued at \$87,040 including accrued interest (Note 2 of Notes to Financial Statements) (Identified Cost \$85,032)	\$ 85,032
	Total Investments — 100.8% (Identified Cost \$2,995,425)	2,604,573
	Other assets less liabilities — (0.8)%	(21,021)
	Net Assets — 100.0%	\$ 2,583,552

Asset Allocation Summary at July 31, 2022 (Unaudited)

Equity	92.2%
Fixed Income	5.3
Short-Term Investments	3.3
Total Investments	100.8
Other assets less liabilities	(0.8)
Net Assets	100.0%

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

(a) Non-income producing security.

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

144A All or a portion of these securities are exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2022, the value of Rule 144A holdings amounted to \$955 or less than 0.1% of net assets.

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

ETF Exchange-Traded Fund

FHLMC Federal Home Loan Mortgage Corp.

FNMA Federal National Mortgage Association

GMTN Global Medium Term Note

MTN Medium Term Note

REITs Real Estate Investment Trusts

Statements of Assets and Liabilities

July 31, 2022 (Unaudited)

	Natixis Sustainable Future 2015 Fund	Natixis Sustainable Future 2020 Fund	Natixis Sustainable Future 2025 Fund	Natixis Sustainable Future 2030 Fund
ASSETS				
Unaffiliated investments at cost	\$2,648,894	\$2,621,851	\$5,428,995	\$11,269,799
Affiliated investments at cost	1,972,523	1,406,641	2,302,261	3,706,562
Net unrealized depreciation on unaffiliated investments	(121,659)	(222,022)	(502,640)	(658,460)
Net unrealized depreciation on affiliated investments	<u>(178,552)</u>	<u>(103,158)</u>	<u>(216,937)</u>	<u>(388,210)</u>
Investments at value	4,321,206	3,703,312	7,011,679	13,929,691
Cash	1,160	—	—	2,362
Receivable for Fund shares sold	1,306	4,740	11,349	17,481
Receivable from investment adviser (Note 5)	11,554	14,722	13,118	11,045
Receivable for securities sold	—	500	70,402	6,083
Dividends and interest receivable	6,618	5,539	9,728	17,978
Dividends receivable from affiliates	612	443	718	946
Tax reclaims receivable	—	—	12	23
Prepaid expenses (Note 7)	<u>1</u>	<u>1</u>	<u>—</u>	<u>2</u>
TOTAL ASSETS	<u>4,342,457</u>	<u>3,729,257</u>	<u>7,117,006</u>	<u>13,985,611</u>
LIABILITIES				
Payable for securities purchased	3,515	1,241	6,743	7,331
Payable for Fund shares redeemed	—	—	—	—
Payable to custodian bank (Note 8)	—	457	51,442	—
Deferred Trustees' fees (Note 5)	17,911	17,895	17,914	17,943
Administrative fees payable (Note 5)	161	137	262	514
Audit and tax services fees payable	19,731	19,731	19,731	19,731
Other accounts payable and accrued expenses	<u>16,982</u>	<u>19,118</u>	<u>19,789</u>	<u>20,273</u>
TOTAL LIABILITIES	<u>58,300</u>	<u>58,579</u>	<u>115,881</u>	<u>65,792</u>
NET ASSETS	<u>\$4,284,157</u>	<u>\$3,670,678</u>	<u>\$7,001,125</u>	<u>\$13,919,819</u>
NET ASSETS CONSIST OF:				
Paid-in capital	\$4,549,229	\$4,048,078	\$7,757,591	\$14,763,210
Accumulated loss	<u>(265,072)</u>	<u>(377,400)</u>	<u>(756,466)</u>	<u>(843,391)</u>
NET ASSETS	<u>\$4,284,157</u>	<u>\$3,670,678</u>	<u>\$7,001,125</u>	<u>\$13,919,819</u>
COMPUTATION OF NET ASSET VALUE AND OFFERING PRICE:				
Class N shares:				
Net assets	<u>\$4,284,157</u>	<u>\$3,670,678</u>	<u>\$7,001,125</u>	<u>\$13,919,819</u>
Shares of beneficial interest	<u>478,043</u>	<u>434,023</u>	<u>694,065</u>	<u>1,269,575</u>
Net asset value, offering and redemption price per share	<u>\$ 8.96</u>	<u>\$ 8.46</u>	<u>\$ 10.09</u>	<u>\$ 10.96</u>

Statements of Assets and Liabilities (continued)

July 31, 2022 (Unaudited)

Natixis Sustainable Future 2035 Fund	Natixis Sustainable Future 2040 Fund	Natixis Sustainable Future 2045 Fund	Natixis Sustainable Future 2050 Fund	Natixis Sustainable Future 2055 Fund	Natixis Sustainable Future 2060 Fund	Natixis Sustainable Future 2065 Fund
\$12,347,342	\$10,649,345	\$11,206,508	\$10,169,144	\$8,513,898	\$5,595,975	\$2,655,121
3,366,358	2,309,084	2,150,098	1,407,568	1,120,345	747,473	340,304
(673,322)	(795,606)	(821,153)	(749,416)	(616,881)	(294,315)	(319,993)
(383,559)	(307,598)	(307,775)	(252,569)	(200,781)	(127,857)	(70,859)
<u>14,656,819</u>	<u>11,855,225</u>	<u>12,227,678</u>	<u>10,574,727</u>	<u>8,816,581</u>	<u>5,921,276</u>	<u>2,604,573</u>
—	1,196	3,224	—	1,812	—	—
29,843	14,143	17,359	14,784	19,364	14,359	—
11,307	10,930	12,103	12,210	12,205	12,703	5,845
—	—	—	8,756	—	79,323	558
14,671	9,686	7,283	7,150	5,086	3,573	1,509
751	369	233	—	—	—	—
23	23	23	22	18	12	—
1	2	2	2	1	1	—
<u>14,713,415</u>	<u>11,891,574</u>	<u>12,267,905</u>	<u>10,617,651</u>	<u>8,855,067</u>	<u>6,031,247</u>	<u>2,612,485</u>
7,032	6,351	10,024	11,330	6,071	4,461	2,039
—	16,941	2,384	6,133	6,659	11,884	—
324	—	—	—	—	61,705	—
17,939	17,905	17,882	17,869	17,842	17,818	1,461
531	432	446	384	318	219	96
19,731	19,731	19,731	19,731	19,731	19,731	19,731
19,222	20,169	20,159	19,739	19,664	18,439	5,606
<u>64,779</u>	<u>81,529</u>	<u>70,626</u>	<u>75,186</u>	<u>70,285</u>	<u>134,257</u>	<u>28,933</u>
<u>\$14,648,636</u>	<u>\$11,810,045</u>	<u>\$12,197,279</u>	<u>\$10,542,465</u>	<u>\$8,784,782</u>	<u>\$5,896,990</u>	<u>\$2,583,552</u>
\$15,555,357	\$12,794,602	\$13,187,060	\$11,440,220	\$9,552,818	\$6,286,932	\$3,002,344
(906,721)	(984,557)	(989,781)	(897,755)	(768,036)	(389,942)	(418,792)
<u>\$14,648,636</u>	<u>\$11,810,045</u>	<u>\$12,197,279</u>	<u>\$10,542,465</u>	<u>\$8,784,782</u>	<u>\$5,896,990</u>	<u>\$2,583,552</u>
\$14,648,636	\$11,810,045	\$12,197,279	\$10,542,465	\$8,784,782	\$5,896,990	\$2,583,552
<u>1,358,558</u>	<u>1,113,223</u>	<u>1,108,398</u>	<u>979,890</u>	<u>832,104</u>	<u>568,951</u>	<u>300,295</u>
<u>\$ 10.78</u>	<u>\$ 10.61</u>	<u>\$ 11.00</u>	<u>\$ 10.76</u>	<u>\$ 10.56</u>	<u>\$ 10.36</u>	<u>\$ 8.60</u>

Statements of Operations

For the Six Months Ended July 31, 2022 (Unaudited)

	Natixis Sustainable Future 2015 Fund	Natixis Sustainable Future 2020 Fund	Natixis Sustainable Future 2025 Fund	Natixis Sustainable Future 2030 Fund
INVESTMENT INCOME				
Dividends from unaffiliated investments	\$ 11,947	\$ 13,082	\$ 28,655	\$ 60,471
Dividends from affiliated investments	30,687	19,768	23,385	33,811
Interest	10,229	8,810	15,031	24,518
Less net foreign taxes withheld	(88)	(102)	(224)	(423)
	<u>52,775</u>	<u>41,558</u>	<u>66,847</u>	<u>118,377</u>
Expenses				
Management fees (Note 5)	2,748	2,829	6,143	12,051
Administrative fees (Note 5)	980	876	1,722	3,100
Trustees' fees and expenses (Note 5)	6,663	6,652	6,706	6,807
Trustees' fees deferred compensation (Note 5)	(2,597)	(2,596)	(2,586)	(2,568)
Transfer agent fees and expenses	1,244	1,416	1,579	1,712
Audit and tax services fees	18,157	18,157	18,157	18,157
Custodian fees and expenses (Note 6)	16,134	27,339	25,701	25,004
Interest expense (Notes 7 and 11)	—	44	298	87
Legal fees (Note 7)	61	56	121	177
Registration fees	5,518	5,518	5,518	5,518
Regulatory filing fees (Note 6)	6,500	6,500	6,500	6,500
Shareholder reporting expenses	6,347	6,232	7,833	9,434
Miscellaneous expenses	7,306	7,305	7,270	7,430
Total expenses	<u>69,061</u>	<u>80,328</u>	<u>84,962</u>	<u>93,409</u>
Less waiver and/or expense reimbursement (Notes 5 and 6)	(63,238)	(74,896)	(73,553)	(73,412)
Net expenses	<u>5,823</u>	<u>5,432</u>	<u>11,409</u>	<u>19,997</u>
Net investment income	<u>46,952</u>	<u>36,126</u>	<u>55,438</u>	<u>98,380</u>
NET REALIZED AND UNREALIZED GAIN (LOSS) ON INVESTMENTS				
Net realized gain (loss) on:				
Unaffiliated investments	33,152	36,723	102,007	201,114
Affiliated investments	(1,567)	(63,708)	(110,808)	(28,240)
Distributions of capital gains received from affiliated investments	6,875	6,121	9,988	13,936
Net change in unrealized appreciation (depreciation) on:				
Unaffiliated investments	(296,344)	(311,221)	(755,137)	(1,350,159)
Affiliated investments	(141,423)	(53,156)	(88,859)	(287,671)
Net realized and unrealized loss on investments	<u>(399,307)</u>	<u>(385,241)</u>	<u>(842,809)</u>	<u>(1,451,020)</u>
NET DECREASE IN NET ASSETS RESULTING FROM OPERATIONS	<u><u>\$(352,355)</u></u>	<u><u>\$(349,115)</u></u>	<u><u>\$(787,371)</u></u>	<u><u>\$(1,352,640)</u></u>

Statements of Operations (continued)

For the Six Months Ended July 31, 2022 (Unaudited)

Natixis Sustainable Future 2035 Fund	Natixis Sustainable Future 2040 Fund	Natixis Sustainable Future 2045 Fund	Natixis Sustainable Future 2050 Fund	Natixis Sustainable Future 2055 Fund	Natixis Sustainable Future 2060 Fund	Natixis Sustainable Future 2065 Fund
\$ 65,029	\$ 61,771	\$ 66,133	\$ 61,290	\$ 50,370	\$ 35,436	\$ 16,511
27,139	16,896	11,989	3,366	209	146	67
15,808	9,517	5,759	5,640	3,739	2,595	1,184
(429)	(420)	(428)	(411)	(324)	(229)	(109)
<u>107,547</u>	<u>87,764</u>	<u>83,453</u>	<u>69,885</u>	<u>53,994</u>	<u>37,948</u>	<u>17,653</u>
12,258	11,319	11,686	10,816	8,706	6,045	2,847
2,909	2,508	2,519	2,254	1,811	1,259	583
6,792	6,769	6,770	6,754	6,722	6,685	6,774
(2,570)	(2,569)	(2,563)	(2,564)	(2,566)	(2,569)	1,461
1,736	1,799	1,796	1,953	1,741	1,965	941
18,157	18,157	18,157	18,157	18,157	18,157	18,157
18,015	24,531	22,792	22,373	23,176	21,853	14,519
—	—	—	—	—	—	—
165	139	139	123	95	69	46
5,518	5,518	5,518	5,518	5,518	5,518	3,101
6,500	6,500	6,500	6,500	6,500	6,500	6,500
8,594	8,838	8,227	8,652	7,343	7,094	4,349
7,421	7,390	7,392	7,375	7,348	7,315	7,638
<u>85,495</u>	<u>90,899</u>	<u>88,933</u>	<u>87,911</u>	<u>84,551</u>	<u>79,891</u>	<u>66,916</u>
<u>(65,805)</u>	<u>(73,326)</u>	<u>(72,048)</u>	<u>(72,295)</u>	<u>(72,279)</u>	<u>(71,457)</u>	<u>(62,690)</u>
<u>19,690</u>	<u>17,573</u>	<u>16,885</u>	<u>15,616</u>	<u>12,272</u>	<u>8,434</u>	<u>4,226</u>
<u>87,857</u>	<u>70,191</u>	<u>66,568</u>	<u>54,269</u>	<u>41,722</u>	<u>29,514</u>	<u>13,427</u>
128,339	119,201	131,896	122,323	64,775	57,887	(40,951)
(4,485)	(8,912)	(6,637)	(12,647)	(3,640)	(6,403)	(58)
8,946	5,923	3,126	2,222	1,746	1,224	562
(1,171,535)	(1,158,825)	(1,185,572)	(1,141,999)	(875,933)	(625,224)	(232,514)
(246,502)	(201,093)	(184,973)	(148,291)	(123,131)	(83,710)	(40,455)
<u>(1,285,237)</u>	<u>(1,243,706)</u>	<u>(1,242,160)</u>	<u>(1,178,392)</u>	<u>(936,183)</u>	<u>(656,226)</u>	<u>(313,416)</u>
<u>\$(1,197,380)</u>	<u>\$(1,173,515)</u>	<u>\$(1,175,592)</u>	<u>\$(1,124,123)</u>	<u>\$(894,461)</u>	<u>\$(626,712)</u>	<u>\$(299,989)</u>

Statements of Changes in Net Assets

	Natixis Sustainable Future 2015 Fund		Natixis Sustainable Future 2020 Fund	
	Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022	Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022
FROM OPERATIONS:				
Net investment income	\$ 46,952	\$ 69,095	\$ 36,126	\$ 49,487
Net realized gain (loss) on investments, including distributions of capital gains received from investments	38,460	425,407	(20,864)	301,767
Net change in unrealized appreciation (depreciation) on investments	(437,767)	(284,690)	(364,377)	(197,785)
Net increase (decrease) in net assets resulting from operations	(352,355)	209,812	(349,115)	153,469
FROM DISTRIBUTIONS TO SHAREHOLDERS:				
Class N	(69,524)	(481,636)	(110,986)	(262,760)
NET INCREASE (DECREASE) IN NET ASSETS FROM CAPITAL SHARE TRANSACTIONS (NOTE 12)	(47,597)	821,449	(219,767)	1,547,475
Net increase (decrease) in net assets	(469,476)	549,625	(679,868)	1,438,184
NET ASSETS				
Beginning of the period	4,753,633	4,204,008	4,350,546	2,912,362
End of the period	<u>\$4,284,157</u>	<u>\$4,753,633</u>	<u>\$3,670,678</u>	<u>\$4,350,546</u>

Statements of Changes in Net Assets (continued)

Natixis Sustainable Future 2025 Fund		Natixis Sustainable Future 2030 Fund		Natixis Sustainable Future 2035 Fund		Natixis Sustainable Future 2040 Fund	
Six Months Ended	Year Ended	Six Months Ended	Year Ended	Six Months Ended	Year Ended	Six Months Ended	Year Ended
July 31, 2022 (Unaudited)	January 31, 2022	July 31, 2022 (Unaudited)	January 31, 2022	July 31, 2022 (Unaudited)	January 31, 2022	July 31, 2022 (Unaudited)	January 31, 2022
\$ 55,438	\$ 104,337	\$ 98,380	\$ 134,180	\$ 87,857	\$ 116,653	\$ 70,191	\$ 85,624
1,187	792,295	186,810	656,842	132,800	896,043	116,212	675,056
(843,996)	(463,892)	(1,637,830)	(232,682)	(1,418,037)	(393,349)	(1,359,918)	(375,854)
(787,371)	432,740	(1,352,640)	558,340	(1,197,380)	619,347	(1,173,515)	384,826
(135,600)	(875,110)	(290,351)	(686,989)	(351,527)	(910,135)	(253,618)	(674,630)
(2,790,420)	3,965,097	258,947	7,767,673	3,008,188	6,158,110	1,616,961	6,479,279
(3,713,391)	3,522,727	(1,384,044)	7,639,024	1,459,281	5,867,322	189,828	6,189,475
10,714,516	7,191,789	15,303,863	7,664,839	13,189,355	7,322,033	11,620,217	5,430,742
<u>\$ 7,001,125</u>	<u>\$10,714,516</u>	<u>\$13,919,819</u>	<u>\$15,303,863</u>	<u>\$14,648,636</u>	<u>\$13,189,355</u>	<u>\$11,810,045</u>	<u>\$11,620,217</u>

Statements of Changes in Net Assets (continued)

	Natixis Sustainable Future 2045 Fund		Natixis Sustainable Future 2050 Fund	
	Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022	Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022
FROM OPERATIONS:				
Net investment income	\$ 66,568	\$ 87,085	\$ 54,269	\$ 72,230
Net realized gain (loss) on investments, including distributions of capital gains received from investments	128,385	889,510	111,898	674,624
Net change in unrealized appreciation (depreciation) on investments	(1,370,545)	(424,694)	(1,290,290)	(286,775)
Net increase (decrease) in net assets resulting from operations	(1,175,592)	551,901	(1,124,123)	460,079
FROM DISTRIBUTIONS TO SHAREHOLDERS:				
Class N	(267,921)	(795,436)	(246,720)	(583,052)
NET INCREASE IN NET ASSETS FROM CAPITAL SHARE TRANSACTIONS (NOTE 12)	<u>2,044,949</u>	<u>5,556,506</u>	<u>1,593,452</u>	<u>5,425,651</u>
Net increase (decrease) in net assets	601,436	5,312,971	222,609	5,302,678
NET ASSETS				
Beginning of the period	11,595,843	6,282,872	10,319,856	5,017,178
End of the period	<u>\$12,197,279</u>	<u>\$11,595,843</u>	<u>\$10,542,465</u>	<u>\$10,319,856</u>

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

Statements of Changes in Net Assets (continued)

Natixis Sustainable Future 2055 Fund		Natixis Sustainable Future 2060 Fund		Natixis Sustainable Future 2065 Fund	
Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022	Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022	Six Months Ended July 31, 2022 (Unaudited)	Period Ended January 31, 2022(a)
\$ 41,722	\$ 53,529	\$ 29,514	\$ 41,188	\$ 13,427	\$ 4,044
62,881	510,332	52,708	493,325	(40,447)	3,894
<u>(999,064)</u>	<u>(254,318)</u>	<u>(708,934)</u>	<u>(133,559)</u>	<u>(272,969)</u>	<u>(117,883)</u>
(894,461)	309,543	(626,712)	400,954	(299,989)	(109,945)
<u>(181,934)</u>	<u>(439,605)</u>	<u>(133,727)</u>	<u>(478,513)</u>	<u>(1,350)</u>	<u>(7,620)</u>
1,720,710	4,434,259	1,110,366	1,967,271	2,456	3,000,000
644,315	4,304,197	349,927	1,889,712	(298,883)	2,882,435
8,140,467	3,836,270	5,547,063	3,657,351	2,882,435	—
<u>\$8,784,782</u>	<u>\$8,140,467</u>	<u>\$5,896,990</u>	<u>\$5,547,063</u>	<u>\$2,583,552</u>	<u>\$2,882,435</u>

See accompanying notes to financial statements.

Financial Highlights

For a share outstanding throughout each period.

Sustainable Future 2015 Fund—Class N

	Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019	Period Ended January 31, 2018*
Net asset value, beginning of the period	\$ 9.83	\$10.37	\$10.70	\$10.11	\$11.13	\$10.00
INCOME (LOSS) FROM INVESTMENT OPERATIONS:						
Net investment income(a)	0.10	0.16	0.12	0.17	0.23	0.15
Net realized and unrealized gain (loss)	(0.82)	0.40	1.25	1.02	(0.41)	1.19
Total from Investment Operations	(0.72)	0.56	1.37	1.19	(0.18)	1.34
LESS DISTRIBUTIONS FROM:						
Net investment income	(0.02)	(0.19)	(0.25)	(0.18)	(0.23)	(0.16)
Net realized capital gains	(0.13)	(0.91)	(1.45)	(0.42)	(0.61)	(0.05)
Total Distributions	(0.15)	(1.10)	(1.70)	(0.60)	(0.84)	(0.21)
Net asset value, end of the period	\$ 8.96	\$ 9.83	\$10.37	\$10.70	\$10.11	\$11.13
Total return(b)	(7.36)%(c)	5.15%	12.97%	11.81%	(1.28)%	13.42%(c)
RATIOS TO AVERAGE NET ASSETS:						
Net assets, end of the period (000's)	\$4,284	\$4,754	\$4,204	\$6,191	\$4,600	\$4,536
Net expenses(d)	0.27%(e)(f)(g)	0.28%(h)	0.31%(i)	0.31%(j)(k)	0.35%(l)	0.38%(e)(m)
Gross expenses	3.17%(e)(f)	3.08%(h)	3.08%(i)	3.70%(j)	4.04%(l)	3.57%(e)(m)
Net investment income	2.16%(e)	1.47%	1.09%	1.62%	2.10%	1.49%(e)
Portfolio turnover rate	17%	50%	61%	73%	41%	15%

* From commencement of operations on February 28, 2017 through January 31, 2018.

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

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

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

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

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

(f) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.53% and 3.43%, respectively.

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

(h) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.55% and 3.35%, 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 0.55% and 3.32%, 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 3.97%, respectively.

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

(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 0.65% and 4.34%, respectively.

(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 0.65% and 3.84%, respectively.

Financial Highlights (continued)

For a share outstanding throughout each period.

Sustainable Future 2020 Fund—Class N

	Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019	Period Ended January 31, 2018*
Net asset value, beginning of the period	\$ 9.41	\$ 9.37	\$10.66	\$ 9.97	\$11.34	\$10.00
INCOME (LOSS) FROM INVESTMENT OPERATIONS:						
Net investment income(a)	0.08	0.13	0.11	0.17	0.22	0.14
Net realized and unrealized gain (loss)	(0.80)	0.49	1.38	1.06	(0.46)	1.39
Total from Investment Operations	(0.72)	0.62	1.49	1.23	(0.24)	1.53
LESS DISTRIBUTIONS FROM:						
Net investment income	(0.02)	(0.14)	(0.29)	(0.18)	(0.23)	(0.15)
Net realized capital gains	(0.21)	(0.44)	(2.49)	(0.36)	(0.90)	(0.04)
Total Distributions	(0.23)	(0.58)	(2.78)	(0.54)	(1.13)	(0.19)
Net asset value, end of the period	\$ 8.46	\$ 9.41	\$ 9.37	\$10.66	\$ 9.97	\$11.34
Total return(b)	(7.80)%(c)	6.35%	14.26%	12.31%	(1.66)%	15.38%(c)
RATIOS TO AVERAGE NET ASSETS:						
Net assets, end of the period (000's)	\$3,671	\$4,351	\$2,912	\$6,006	\$4,540	\$4,617
Net expenses(d)	0.28%(e)(f)(g)(h)	0.29%(i)	0.32%(j)	0.32%(k)(l)	0.38%(m)	0.41%(e)(n)
Gross expenses	4.10%(e)(f)(g)	3.66%(i)	3.88%(j)	3.69%(k)	4.10%(m)	3.58%(e)(n)
Net investment income	1.84%(e)	1.30%	1.08%	1.60%	1.98%	1.40%(e)
Portfolio turnover rate	66%	46%	95%	74%	65%	15%

* From commencement of operations on February 28, 2017 through January 31, 2018.

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

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

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

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

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

(f) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.54% and 4.36%, respectively.

(g) Includes interest expense. Without this expense the ratio of net expenses would have been 0.27% and the ratio of gross expenses would have been 4.10%.

(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 0.55% and 3.92%, 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 4.11%, 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 3.95%, 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 0.65% and 4.37%, 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 3.82%, respectively.

Financial Highlights (continued)

For a share outstanding throughout each period.

Sustainable Future 2025 Fund—Class N

	Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019	Period Ended January 31, 2018*
Net asset value, beginning of the period	\$11.21	\$ 11.42	\$10.89	\$10.22	\$11.54	\$10.00
INCOME (LOSS) FROM INVESTMENT OPERATIONS:						
Net investment income(a)	0.07	0.14	0.12	0.17	0.21	0.13
Net realized and unrealized gain (loss)	(1.02)	0.68	1.41	1.12	(0.54)	1.59
Total from Investment Operations	(0.95)	0.82	1.53	1.29	(0.33)	1.72
LESS DISTRIBUTIONS FROM:						
Net investment income	(0.01)	(0.16)	(0.16)	(0.17)	(0.20)	(0.14)
Net realized capital gains	(0.16)	(0.87)	(0.84)	(0.45)	(0.79)	(0.04)
Total Distributions	(0.17)	(1.03)	(1.00)	(0.62)	(0.99)	(0.18)
Net asset value, end of the period	\$10.09	\$ 11.21	\$11.42	\$10.89	\$10.22	\$11.54
Total return(b)	(8.56)%(c)	6.84%	14.35%	12.73%	(2.46)%	17.31%(c)
RATIOS TO AVERAGE NET ASSETS:						
Net assets, end of the period (000's)	\$7,001	\$10,715	\$7,192	\$6,015	\$3,757	\$3,518
Net expenses(d)	0.30%(e)(f)(g)(h)	0.30%(i)	0.33%(j)	0.34%(k)(l)	0.42%(m)	0.45%(e)(n)
Gross expenses	2.20%(e)(f)(g)	1.76%(i)	3.00%(j)	4.18%(k)	4.88%(m)	4.41%(e)(n)
Net investment income	1.44%(e)	1.15%	1.08%	1.59%	1.88%	1.30%(e)
Portfolio turnover rate	43%	49%	84%	67%	59%	16%

* From commencement of operations on February 28, 2017 through January 31, 2018.

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

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

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

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

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

(f) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.55% and 2.45%, respectively.

(g) Includes interest expense. Without this expense the ratio of net expenses would have been 0.29% and the ratio of gross expenses would have been 2.19%.

(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 0.56% and 2.02%, 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 3.23%, 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 4.43%, 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 0.65% and 5.11%, 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 4.61%, respectively.

Financial Highlights (continued)

For a share outstanding throughout each period.

Sustainable Future 2030 Fund—Class N

	Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019	Period Ended January 31, 2018*
Net asset value, beginning of the period	\$ 12.27	\$ 11.97	\$11.15	\$10.39	\$11.79	\$10.00
INCOME (LOSS) FROM INVESTMENT OPERATIONS:						
Net investment income(a)	0.08	0.15	0.12	0.17	0.19	0.12
Net realized and unrealized gain (loss)	(1.16)	0.86	1.60	1.19	(0.60)	1.86
Total from Investment Operations	(1.08)	1.01	1.72	1.36	(0.41)	1.98
LESS DISTRIBUTIONS FROM:						
Net investment income	(0.01)	(0.15)	(0.18)	(0.14)	(0.18)	(0.14)
Net realized capital gains	(0.22)	(0.56)	(0.72)	(0.46)	(0.81)	(0.05)
Total Distributions	(0.23)	(0.71)	(0.90)	(0.60)	(0.99)	(0.19)
Net asset value, end of the period	\$ 10.96	\$ 12.27	\$11.97	\$11.15	\$10.39	\$11.79
Total return(b)	(8.86)%(c)	8.30%	15.88%	13.12%	(2.91)%	19.79%(c)
RATIOS TO AVERAGE NET ASSETS:						
Net assets, end of the period (000's)	\$13,920	\$15,304	\$7,665	\$6,250	\$3,194	\$3,033
Net expenses(d)	0.29%(e)(f)(g)	0.31%(h)	0.34%(i)	0.37%(j)(k)	0.48%(l)	0.50%(e)(m)
Gross expenses	1.35%(e)(f)	1.43%(h)	2.88%(i)	4.37%(j)	5.34%(l)	5.04%(e)(m)
Net investment income	1.42%(e)	1.14%	1.06%	1.55%	1.68%	1.22%(e)
Portfolio turnover rate	32%	24%	69%	80%	65%	15%

* From commencement of operations on February 28, 2017 through January 31, 2018.

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

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

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

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

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

(f) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.55% and 1.61%, respectively.

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

(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 0.57% and 1.69%, 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 0.57% and 3.11%, 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 4.60%, respectively.

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

(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 0.65% and 5.51%, respectively.

(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 0.65% and 5.19%, respectively.

Financial Highlights (continued)

For a share outstanding throughout each period.

Sustainable Future 2035 Fund—Class N

	Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019	Period Ended January 31, 2018*
Net asset value, beginning of the period	\$ 12.21	\$ 12.02	\$11.24	\$10.46	\$12.01	\$10.00
INCOME (LOSS) FROM INVESTMENT OPERATIONS:						
Net investment income(a)	0.07	0.14	0.11	0.16	0.17	0.11
Net realized and unrealized gain (loss)	(1.19)	1.07	1.70	1.33	(0.67)	2.08
Total from Investment Operations	(1.12)	1.21	1.81	1.49	(0.50)	2.19
LESS DISTRIBUTIONS FROM:						
Net investment income	(0.01)	(0.14)	(0.17)	(0.17)	(0.17)	(0.13)
Net realized capital gains	(0.30)	(0.88)	(0.86)	(0.54)	(0.88)	(0.05)
Total Distributions	(0.31)	(1.02)	(1.03)	(0.71)	(1.05)	(0.18)
Net asset value, end of the period	\$ 10.78	\$ 12.21	\$12.02	\$11.24	\$10.46	\$12.01
Total return(b)	(9.33)%(c)	9.85%	16.62%	14.29%	(3.68)%	21.95%(c)
RATIOS TO AVERAGE NET ASSETS:						
Net assets, end of the period (000's)	\$14,649	\$13,189	\$7,322	\$5,566	\$4,099	\$3,112
Net expenses(d)	0.30%(e)(f)(g)	0.33%(h)	0.36%(i)	0.39%(j)(k)	0.52%(l)	0.55%(e)(m)
Gross expenses	1.32%(e)(f)	1.62%(h)	3.05%(i)	3.95%(j)	5.12%(l)	5.03%(e)(m)
Net investment income	1.35%(e)	1.08%	0.97%	1.47%	1.52%	1.13%(e)
Portfolio turnover rate	17%	34%	89%	63%	74%	14%

* From commencement of operations on February 28, 2017 through January 31, 2018.

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

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

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

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

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

(f) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.56% and 1.58%, respectively.

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

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

(i) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.58% and 3.27%, 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 4.16%, respectively.

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

(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 0.65% and 5.25%, respectively.

(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 0.65% and 5.13%, respectively.

Financial Highlights (continued)

For a share outstanding throughout each period.

Sustainable Future 2040 Fund—Class N

	Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019	Period Ended January 31, 2018*
Net asset value, beginning of the period	\$ 12.03	\$ 11.69	\$11.18	\$10.43	\$12.20	\$10.00
INCOME (LOSS) FROM INVESTMENT OPERATIONS:						
Net investment income(a)	0.07	0.13	0.10	0.16	0.16	0.11
Net realized and unrealized gain (loss)	(1.24)	1.12	1.85	1.29	(0.75)	2.26
Total from Investment Operations	(1.17)	1.25	1.95	1.45	(0.59)	2.37
LESS DISTRIBUTIONS FROM:						
Net investment income	(0.01)	(0.12)	(0.19)	(0.15)	(0.16)	(0.12)
Net realized capital gains	(0.24)	(0.79)	(1.25)	(0.55)	(1.02)	(0.05)
Total Distributions	(0.25)	(0.91)	(1.44)	(0.70)	(1.18)	(0.17)
Net asset value, end of the period	\$ 10.61	\$ 12.03	\$11.69	\$11.18	\$10.43	\$12.20
Total return(b)	(9.86)(c)	10.49%	18.04%	13.94%	(4.19)%	23.80%(c)
RATIOS TO AVERAGE NET ASSETS:						
Net assets, end of the period (000's)	\$11,810	\$11,620	\$5,431	\$5,662	\$3,330	\$3,096
Net expenses(d)	0.31%(e)(f)(g)	0.33%(h)	0.36%(i)	0.39%(j)(k)	0.56%(l)	0.59%(e)(m)
Gross expenses	1.62%(e)(f)	1.99%(h)	3.38%(i)	4.45%(j)	5.40%(l)	5.04%(e)(m)
Net investment income	1.25%(e)	1.01%	0.94%	1.50%	1.42%	1.04%(e)
Portfolio turnover rate	21%	34%	64%	63%	90%	15%

* From commencement of operations on February 28, 2017 through January 31, 2018.

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

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

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

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

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

(f) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.57% and 1.88%, respectively.

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

(h) Does not include expenses of the underlying funds in which the Fund invests. Had underlying fund expenses been included, the net and gross expense ratios to average net assets would have been 0.59% and 2.25%, 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 0.59% and 3.61%, 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 0.61% and 4.67%, respectively.

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

(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 0.65% and 5.49%, respectively.

(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 0.65% and 5.10%, respectively.

Financial Highlights (continued)

For a share outstanding throughout each period.

Sustainable Future 2045 Fund—Class N

	Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019	Period Ended January 31, 2018*
Net asset value, beginning of the period	\$ 12.53	\$ 12.12	\$11.17	\$10.38	\$12.31	\$10.00
INCOME (LOSS) FROM INVESTMENT OPERATIONS:						
Net investment income(a)	0.07	0.13	0.10	0.16	0.15	0.10
Net realized and unrealized gain (loss)	(1.33)	1.29	1.89	1.37	(0.81)	2.39
Total from Investment Operations	(1.26)	1.42	1.99	1.53	(0.66)	2.49
LESS DISTRIBUTIONS FROM:						
Net investment income	(0.00)(b)	(0.13)	(0.18)	(0.15)	(0.16)	(0.12)
Net realized capital gains	(0.27)	(0.88)	(0.86)	(0.59)	(1.11)	(0.06)
Total Distributions	(0.27)	(1.01)	(1.04)	(0.74)	(1.27)	(0.18)
Net asset value, end of the period	\$ 11.00	\$ 12.53	\$12.12	\$11.17	\$10.38	\$12.31
Total return(c)	(10.14)(d)	11.36%	18.30%	14.73%	(4.53)%	24.92%(d)
RATIOS TO AVERAGE NET ASSETS:						
Net assets, end of the period (000's)	\$12,197	\$11,596	\$6,283	\$4,951	\$2,517	\$2,568
Net expenses(e)	0.30%(f)(g)(h)	0.33%(i)	0.37%(j)	0.40%(k)(l)	0.58%(m)	0.61%(f)(n)
Gross expenses	1.58%(f)(g)	1.93%(i)	3.63%(j)	5.12%(k)	6.46%(m)	5.97%(f)(n)
Net investment income	1.18%(f)	0.97%	0.93%	1.45%	1.32%	0.97%(f)
Portfolio turnover rate	21%	42%	72%	58%	77%	17%

* From commencement of operations on February 28, 2017 through January 31, 2018.

(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 0.57% and 1.85%, 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 0.59% and 2.19%, 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 3.85%, 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 0.61% and 5.33%, 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 0.65% and 6.53%, 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 6.01%, respectively.

Financial Highlights (continued)

For a share outstanding throughout each period.

Sustainable Future 2050 Fund—Class N

	Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019	Period Ended January 31, 2018*
Net asset value, beginning of the period	\$ 12.31	\$ 11.75	\$11.15	\$10.41	\$12.38	\$10.00
INCOME (LOSS) FROM INVESTMENT OPERATIONS:						
Net investment income(a)	0.06	0.12	0.10	0.16	0.15	0.10
Net realized and unrealized gain (loss)	(1.34)	1.25	1.92	1.35	(0.84)	2.45
Total from Investment Operations	(1.28)	1.37	2.02	1.51	(0.69)	2.55
LESS DISTRIBUTIONS FROM:						
Net investment income	(0.00)(b)	(0.12)	(0.18)	(0.15)	(0.16)	(0.11)
Net realized capital gains	(0.27)	(0.69)	(1.24)	(0.62)	(1.12)	(0.06)
Total Distributions	(0.27)	(0.81)	(1.42)	(0.77)	(1.28)	(0.17)
Net asset value, end of the period	\$ 10.76	\$ 12.31	\$11.75	\$11.15	\$10.41	\$12.38
Total return(c)	(10.53)(d)	11.40%	18.94%	14.57%	(4.82)%	25.64(d)
RATIOS TO AVERAGE NET ASSETS:						
Net assets, end of the period (000's)	\$10,542	\$10,320	\$5,017	\$4,557	\$2,492	\$2,514
Net expenses(e)	0.31%(f)(g)(h)	0.34%(i)	0.38%(j)	0.41%(k)(l)	0.59%(m)	0.62%(f)(n)
Gross expenses	1.75%(f)(g)	2.12%(i)	4.00%(j)	5.24%(k)	6.42%(m)	6.00%(f)(n)
Net investment income	1.08%(f)	0.91%	0.90%	1.43%	1.29%	0.94%(f)
Portfolio turnover rate	22%	38%	80%	75%	83%	18%

* From commencement of operations on February 28, 2017 through January 31, 2018.

(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 0.58% and 2.02%, 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 0.60% and 2.38%, 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 4.22%, 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 0.62% and 5.45%, 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 0.65% and 6.48%, 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 6.03%, respectively.

Financial Highlights (continued)

For a share outstanding throughout each period.

Sustainable Future 2055 Fund—Class N

	Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019	Period Ended January 31, 2018*
Net asset value, beginning of the period	\$ 12.08	\$11.53	\$11.11	\$10.43	\$12.38	\$10.00
INCOME (LOSS) FROM INVESTMENT OPERATIONS:						
Net investment income(a)	0.06	0.12	0.10	0.16	0.15	0.10
Net realized and unrealized gain (loss)	(1.34)	1.22	1.86	1.40	(0.83)	2.45
Total from Investment Operations	(1.28)	1.34	1.96	1.56	(0.68)	2.55
LESS DISTRIBUTIONS FROM:						
Net investment income	(0.00)(b)	(0.12)	(0.20)	(0.16)	(0.16)	(0.11)
Net realized capital gains	(0.24)	(0.67)	(1.34)	(0.72)	(1.11)	(0.06)
Total Distributions	(0.24)	(0.79)	(1.54)	(0.88)	(1.27)	(0.17)
Net asset value, end of the period	\$ 10.56	\$12.08	\$11.53	\$11.11	\$10.43	\$12.38
Total return(c)	(10.68)(d)	11.33%	18.07%	14.93%	(4.80)%	25.64(d)
RATIOS TO AVERAGE NET ASSETS:						
Net assets, end of the period (000's)	\$ 8,785	\$8,140	\$3,836	\$4,178	\$2,614	\$2,534
Net expenses(e)	0.30%(f)(g)(h)	0.33%(i)	0.39%(j)	0.42%(k)(l)	0.59%(m)	0.62%(f)(n)
Gross expenses	2.09%(f)(g)	2.68%(i)	4.49%(j)	5.63%(k)	6.44%(m)	5.98%(f)(n)
Net investment income	1.03%(f)	0.90%	0.88%	1.42%	1.27%	0.94%(f)
Portfolio turnover rate	19%	38%	71%	64%	85%	18%

* From commencement of operations on February 28, 2017 through January 31, 2018.

(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 0.58% and 2.37%, 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 0.60% and 2.95%, 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 4.70%, 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 0.62% and 5.83%, 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 0.65% and 6.50%, 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 6.01%, respectively.

Financial Highlights (continued)

For a share outstanding throughout each period.

Sustainable Future 2060 Fund—Class N

	Six Months Ended July 31, 2022 (Unaudited)	Year Ended January 31, 2022	Year Ended January 31, 2021	Year Ended January 31, 2020	Year Ended January 31, 2019	Period Ended January 31, 2018*
Net asset value, beginning of the period	\$ 11.85	\$11.64	\$11.03	\$10.40	\$12.38	\$10.00
INCOME (LOSS) FROM INVESTMENT OPERATIONS:						
Net investment income(a)	0.06	0.11	0.10	0.16	0.15	0.10
Net realized and unrealized gain (loss)	(1.29)	1.31	1.95	1.38	(0.82)	2.45
Total from Investment Operations	(1.23)	1.42	2.05	1.54	(0.67)	2.55
LESS DISTRIBUTIONS FROM:						
Net investment income	(0.00)(b)	(0.14)	(0.19)	(0.17)	(0.16)	(0.11)
Net realized capital gains	(0.26)	(1.07)	(1.25)	(0.74)	(1.15)	(0.06)
Total Distributions	(0.26)	(1.21)	(1.44)	(0.91)	(1.31)	(0.17)
Net asset value, end of the period	\$ 10.36	\$11.85	\$11.64	\$11.03	\$10.40	\$12.38
Total return(c)	(10.53)%(d)	11.72%	19.09%	14.78%	(4.56)%	25.59%(d)
RATIOS TO AVERAGE NET ASSETS:						
Net assets, end of the period (000's)	\$ 5,897	\$5,547	\$3,657	\$3,198	\$2,488	\$2,575
Net expenses(e)	0.30%(f)(g)(h)	0.34%(i)	0.38%(j)	0.42%(k)(l)	0.59%(m)	0.62%(f)(n)
Gross expenses	2.84%(f)(g)	3.27%(i)	5.25%(j)	6.03%(k)	6.45%(m)	5.97%(f)(n)
Net investment income	1.05%(f)	0.87%	0.95%	1.45%	1.29%	0.94%(f)
Portfolio turnover rate	23%	43%	79%	64%	80%	17%

* From commencement of operations on February 28, 2017 through January 31, 2018.

(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 0.58% and 3.12%, 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 0.60% and 3.53%, 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 5.47%, 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 0.62% and 6.23%, 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 0.65% and 6.51%, 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 6.00%, respectively.

Financial Highlights (continued)

For a share outstanding throughout each period.

	Sustainable Future 2065 Fund—Class N	
	Six Months Ended	Period Ended
	July 31, 2022 (Unaudited)	January 31, 2022*
Net asset value, beginning of the period	\$ 9.61	\$10.00
INCOME (LOSS) FROM INVESTMENT OPERATIONS:		
Net investment income(a)	0.04	0.01
Net realized and unrealized gain (loss)	(1.05)	(0.38)
Total from Investment Operations	<u>(1.01)</u>	<u>(0.37)</u>
LESS DISTRIBUTIONS FROM:		
Net investment income	(0.00)(b)	(0.01)
Net realized capital gains	—	(0.01)
Total Distributions	<u>(0.00)</u>	<u>(0.02)</u>
Net asset value, end of the period	<u>\$ 8.60</u>	<u>\$ 9.61</u>
Total return(c)(d)	(10.47)%	(3.66)%
RATIOS TO AVERAGE NET ASSETS:		
Net assets, end of the period (000's)	\$ 2,584	\$2,882
Net expenses(e)(f)	0.32%(g)(h)	0.34%(i)
Gross expenses(f)	5.13%(g)	8.08%(i)
Net investment income(f)	1.03%	1.06%
Portfolio turnover rate	22%	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 0.58% 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 0.60% and 8.34%, respectively.

Notes to Financial Statements

July 31, 2022 (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[®] (the “Sustainable Future 2015 Fund”)
Natixis Sustainable Future 2020 Fund[®] (the “Sustainable Future 2020 Fund”)
Natixis Sustainable Future 2025 Fund[®] (the “Sustainable Future 2025 Fund”)
Natixis Sustainable Future 2030 Fund[®] (the “Sustainable Future 2030 Fund”)
Natixis Sustainable Future 2035 Fund[®] (the “Sustainable Future 2035 Fund”)
Natixis Sustainable Future 2040 Fund[®] (the “Sustainable Future 2040 Fund”)
Natixis Sustainable Future 2045 Fund[®] (the “Sustainable Future 2045 Fund”)
Natixis Sustainable Future 2050 Fund[®] (the “Sustainable Future 2050 Fund”)
Natixis Sustainable Future 2055 Fund[®] (the “Sustainable Future 2055 Fund”)
Natixis Sustainable Future 2060 Fund[®] (the “Sustainable Future 2060 Fund”)
Natixis Sustainable Future 2065 Fund[®] (the “Sustainable Future 2065 Fund”)

Each Fund is a diversified investment company.

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

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

2. Significant Accounting Policies. The following is a summary of significant accounting policies consistently followed by each Fund in the preparation of its financial statements. The Funds’ financial statements follow the accounting and reporting guidelines provided for investment companies and are prepared in accordance with accounting principles generally accepted in the United States of America which require the use of management estimates that affect the reported amounts and disclosures in the financial statements. Actual results could differ from those estimates. Management has evaluated the events and transactions subsequent to 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. Fund securities and other investments are valued at market value based on market quotations obtained or determined by independent pricing services recommended by the adviser or sub-adviser and approved by the Board of Trustees. Fund securities and other investments for which market quotations are not readily available are valued at fair value as determined in good faith by the adviser or sub-adviser pursuant to procedures approved by the Board of Trustees, as described below. Market value is determined as follows:

Listed equity securities (including shares of closed-end investment companies and exchange-traded funds) are valued at the last sale price quoted on the exchange where they are traded most extensively or, if there is no reported sale during the day, the closing bid quotation as reported by an independent pricing service. Securities traded on the NASDAQ Global Select Market, NASDAQ Global Market and NASDAQ Capital Market are valued at the NASDAQ Official Closing Price (“NOCP”), or if lacking an NOCP, at the most recent bid quotations on the applicable NASDAQ Market. Unlisted equity securities (except unlisted preferred equity securities) are valued at the last sale price quoted in the market where they are traded most extensively or, if there is no reported sale during the day, the closing bid quotation as reported by an independent pricing service. If there is no last sale price or closing bid quotation available, unlisted equity securities will be valued using evaluated bids furnished by an independent pricing service, if available. In some foreign markets, an official close price and a last sale price may be available from the foreign exchange or market. In those cases, the official close price is used. Debt securities and unlisted preferred equity securities are valued based on evaluated bids furnished to the Fund by an independent pricing service or bid prices obtained from broker-dealers. Broker-dealer bid prices may be used to value debt and unlisted equity securities where an independent pricing service is unable to price a security or where an independent pricing service does not provide a reliable price for the security. Mutual funds are valued at net asset value.

Notes to Financial Statements (continued)

July 31, 2022 (Unaudited)

Fund securities and other investments for which market quotations are not readily available are valued at fair value as determined in good faith by the adviser or sub-adviser pursuant to procedures approved by the Board of Trustees. The Funds may also value securities and other investments at fair value in other circumstances such as when extraordinary events occur after the close of a foreign market but prior to the close of the New York Stock Exchange. This may include situations relating to a single issuer (such as a declaration of bankruptcy or a delisting of the issuer's security from the primary market on which it has traded) as well as events affecting the securities markets in general (such as market disruptions or closings and significant fluctuations in U.S. and/or foreign markets). When fair valuing its securities or other investments, the Funds may, among other things, use modeling tools or other processes that may take into account factors such as securities or other market activity and/or significant events that occur after the close of the foreign market and before the time the Fund's net asset value ("NAV") is calculated. Fair value pricing may require subjective determinations about the value of a security, and fair values used to determine a Fund's NAV may differ from quoted or published prices, or from prices that are used by others, for the same securities. In addition, the use of fair value pricing may not always result in adjustments to the prices of securities held by 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, 2022 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

Notes to Financial Statements (continued)

July 31, 2022 (Unaudited)

income, net of amounts that have been or are expected to be reclaimed and paid. Dividends and interest receivable on the Statements of Assets and Liabilities are net of foreign withholding taxes. Foreign withholding taxes where reclaims have been or are expected to be filed and paid are reflected on the Statements of Assets and Liabilities as tax reclaims receivable. Capital gains taxes paid are included in net realized gain (loss) on investments in the Statements of Operations. Accrued but unpaid capital gains taxes are reflected as foreign taxes payable on the Statements of Assets and Liabilities, if applicable, and reduce unrealized gains on 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, non-deductible expenses, 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, 2022 was as follows:

2022 Distributions

Fund	Long-Term		Total
	Ordinary Income	Capital Gains	
Sustainable Future 2015 Fund	\$224,416	\$257,220	\$481,636
Sustainable Future 2020 Fund	134,799	127,961	262,760
Sustainable Future 2025 Fund	327,782	547,328	875,110
Sustainable Future 2030 Fund	346,564	340,425	686,989
Sustainable Future 2035 Fund	408,218	501,917	910,135
Sustainable Future 2040 Fund	316,520	358,110	674,630
Sustainable Future 2045 Fund	360,772	434,664	795,436
Sustainable Future 2050 Fund	312,916	270,136	583,052
Sustainable Future 2055 Fund	227,799	211,806	439,605
Sustainable Future 2060 Fund	224,471	254,042	478,513
Sustainable Future 2065 Fund	3,343	4,277	7,620

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

As of July 31, 2022, the tax cost of investments and unrealized appreciation (depreciation) on a federal tax basis were as follows:

	Sustainable Future 2015 Fund	Sustainable Future 2020 Fund	Sustainable Future 2025 Fund	Sustainable Future 2030 Fund	Sustainable Future 2035 Fund
Federal tax cost	<u>\$4,631,319</u>	<u>\$4,032,676</u>	<u>\$7,740,227</u>	<u>\$14,994,290</u>	<u>\$15,727,490</u>
Gross tax appreciation	\$ 114,653	\$ 42,694	\$ 112,615	\$ 419,005	\$ 476,821
Gross tax depreciation	(424,766)	(372,058)	(841,163)	(1,483,604)	(1,547,492)
Net tax depreciation	<u>\$ (310,113)</u>	<u>\$ (329,364)</u>	<u>\$ (728,548)</u>	<u>\$ (1,064,599)</u>	<u>\$ (1,070,671)</u>

Notes to Financial Statements (continued)

July 31, 2022 (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
Federal tax cost	<u>\$12,964,126</u>	<u>\$13,360,356</u>	<u>\$11,580,418</u>	<u>\$ 9,636,843</u>	<u>\$6,345,401</u>	<u>\$2,995,873</u>
Gross tax appreciation	\$ 344,914	\$ 377,172	\$ 362,523	\$ 291,367	\$ 258,619	\$ 57,445
Gross tax depreciation	<u>(1,453,815)</u>	<u>(1,509,850)</u>	<u>(1,368,214)</u>	<u>(1,111,629)</u>	<u>(682,744)</u>	<u>(448,745)</u>
Net tax depreciation	<u>\$ (1,108,901)</u>	<u>\$ (1,132,678)</u>	<u>\$ (1,005,691)</u>	<u>\$ (820,262)</u>	<u>\$ (424,125)</u>	<u>\$ (391,300)</u>

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

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

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

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

Notes to Financial Statements (continued)

July 31, 2022 (Unaudited)

The following is a summary of the inputs used to value the Funds' investments as of July 31, 2022, at value:

Sustainable Future 2015 Fund

Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$1,156,777	\$ —	\$ —	\$1,156,777
Bonds and Notes(a)	—	885,400	—	885,400
Exchange-Traded Funds	147,648	—	—	147,648
Mutual Funds	209,883	—	—	209,883
Affiliated Mutual Funds	1,793,971	—	—	1,793,971
Short-Term Investments	—	127,527	—	127,527
Total	<u>\$3,308,279</u>	<u>\$1,012,927</u>	<u>\$ —</u>	<u>\$4,321,206</u>

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

Sustainable Future 2020 Fund

Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$1,211,911	\$ —	\$ —	\$1,211,911
Bonds and Notes(a)	—	692,168	—	692,168
Exchange-Traded Funds	158,904	—	—	158,904
Mutual Funds	218,258	—	—	218,258
Affiliated Mutual Funds	1,303,483	—	—	1,303,483
Short-Term Investments	—	118,588	—	118,588
Total	<u>\$2,892,556</u>	<u>\$810,756</u>	<u>\$ —</u>	<u>\$3,703,312</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)	\$2,553,338	\$ —	\$ —	\$2,553,338
Bonds and Notes(a)	—	1,292,631	—	1,292,631
Exchange-Traded Funds	358,395	—	—	358,395
Mutual Funds	543,679	—	—	543,679
Affiliated Mutual Funds	2,085,324	—	—	2,085,324
Short-Term Investments	—	178,312	—	178,312
Total	<u>\$5,540,736</u>	<u>\$1,470,943</u>	<u>\$ —</u>	<u>\$7,011,679</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)	\$ 5,896,002	\$ —	\$ —	\$ 5,896,002
Bonds and Notes(a)	—	2,167,310	—	2,167,310
Exchange-Traded Funds	802,068	—	—	802,068
Mutual Funds	1,299,268	—	—	1,299,268
Affiliated Mutual Funds	3,318,352	—	—	3,318,352
Short-Term Investments	—	446,691	—	446,691
Total	<u>\$11,315,690</u>	<u>\$2,614,001</u>	<u>\$ —</u>	<u>\$13,929,691</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, 2022 (Unaudited)

Sustainable Future 2035 Fund

Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 7,126,786	\$ —	\$ —	\$ 7,126,786
Bonds and Notes(a)	—	1,649,373	—	1,649,373
Exchange-Traded Funds	965,143	—	—	965,143
Mutual Funds	1,487,085	—	—	1,487,085
Affiliated Mutual Funds	2,982,799	—	—	2,982,799
Short-Term Investments	—	445,633	—	445,633
Total	<u>\$12,561,813</u>	<u>\$2,095,006</u>	<u>\$ —</u>	<u>\$14,656,819</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)	\$ 6,384,365	\$ —	\$ —	\$ 6,384,365
Bonds and Notes(a)	—	889,829	—	889,829
Exchange-Traded Funds	837,292	—	—	837,292
Mutual Funds	1,320,422	—	—	1,320,422
Affiliated Mutual Funds	2,001,486	—	—	2,001,486
Short-Term Investments	—	421,831	—	421,831
Total	<u>\$10,543,565</u>	<u>\$1,311,660</u>	<u>\$ —</u>	<u>\$11,855,225</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)	\$ 6,903,260	\$ —	\$ —	\$ 6,903,260
Bonds and Notes(a)	—	504,921	—	504,921
Exchange-Traded Funds	971,566	—	—	971,566
Mutual Funds	1,581,607	—	—	1,581,607
Affiliated Mutual Funds	1,842,323	—	—	1,842,323
Short-Term Investments	—	424,001	—	424,001
Total	<u>\$11,298,756</u>	<u>\$928,922</u>	<u>\$ —</u>	<u>\$12,227,678</u>

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

Sustainable Future 2050 Fund

Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$6,198,230	\$ —	\$ —	\$ 6,198,230
Bonds and Notes(a)	—	538,219	—	538,219
Exchange-Traded Funds	901,515	—	—	901,515
Mutual Funds	1,428,483	—	—	1,428,483
Affiliated Mutual Funds	1,154,999	—	—	1,154,999
Short-Term Investments	—	353,281	—	353,281
Total	<u>\$9,683,227</u>	<u>\$891,500</u>	<u>\$ —</u>	<u>\$10,574,727</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, 2022 (Unaudited)

Sustainable Future 2055 Fund

Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$5,206,382	\$ —	\$ —	\$5,206,382
Bonds and Notes(a)	—	332,195	—	332,195
Exchange-Traded Funds	788,230	—	—	788,230
Mutual Funds	1,267,519	—	—	1,267,519
Affiliated Mutual Funds	919,564	—	—	919,564
Short-Term Investments	—	302,691	—	302,691
Total	<u>\$8,181,695</u>	<u>\$634,886</u>	<u>\$ —</u>	<u>\$8,816,581</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)	\$3,518,838	\$ —	\$ —	\$3,518,838
Bonds and Notes(a)	—	229,290	—	229,290
Exchange-Traded Funds	535,242	—	—	535,242
Mutual Funds	855,659	—	—	855,659
Affiliated Mutual Funds	619,616	—	—	619,616
Short-Term Investments	—	162,631	—	162,631
Total	<u>\$5,529,355</u>	<u>\$391,921</u>	<u>\$ —</u>	<u>\$5,921,276</u>

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

Sustainable Future 2065 Fund

Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$1,549,089	\$ —	\$ —	\$1,549,089
Bonds and Notes(a)	—	97,744	—	97,744
Exchange-Traded Funds	227,696	—	—	227,696
Mutual Funds	375,567	—	—	375,567
Affiliated Mutual Funds	269,445	—	—	269,445
Short-Term Investments	—	85,032	—	85,032
Total	<u>\$2,421,797</u>	<u>\$182,776</u>	<u>\$ —</u>	<u>\$2,604,573</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, 2022 (Unaudited)

4. Purchases and Sales of Securities. For the six months ended July 31, 2022, 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	\$ 58,221	\$ 82,221	\$ 671,764	\$ 707,475
Sustainable Future 2020 Fund	175,499	193,973	2,401,832	2,662,056
Sustainable Future 2025 Fund	176,663	334,278	3,126,349	5,717,941
Sustainable Future 2030 Fund	344,678	345,808	4,240,207	4,070,207
Sustainable Future 2035 Fund	202,026	57,501	4,597,095	4,597,095
Sustainable Future 2040 Fund	109,605	60,159	3,611,131	2,257,033
Sustainable Future 2045 Fund	60,236	61,481	4,057,727	2,248,638
Sustainable Future 2050 Fund	67,951	40,270	3,422,267	2,125,551
Sustainable Future 2055 Fund	35,276	31,310	3,030,776	1,459,787
Sustainable Future 2060 Fund	37,021	30,510	2,261,348	1,239,293
Sustainable Future 2065 Fund	15,768	23,534	578,092	537,669

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 and AIA International Developed Markets Equity 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.

Natixis Advisors has entered into a subadvisory agreement with Mirova US LLC (“Mirova US”) with respect to the Mirova US Climate Ambition Equity Segment of each Fund. Mirova US has entered into a personnel sharing arrangement with its Paris-based affiliate, Mirova, which is part of Natixis Investment Managers.

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, and (iii) 0.20% of the average daily net assets of the AIA International Developed Markets Equity ESG Segment, each payable to Natixis Advisors as adviser; (iv) 0.52% of the average daily net assets of the Harris Associates Large Cap Value Segment, payable by the Fund directly to Harris as sub-adviser; (v) 0.35% of the average daily net assets of the Loomis Sayles All Cap Growth Segment, and (vi) 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; (vii) 0.25% of the average daily net assets of the Mirova US Climate Ambition Equity Segment, payable by the Fund directly to Mirova US 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, 2022, 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

Notes to Financial Statements (continued)

July 31, 2022 (Unaudited)

indemnification expenses. These undertakings are in effect until May 31, 2023, may be terminated before then only with the consent of the Funds' Board of Trustees, and are reevaluated on an annual basis. Management fees payable, as reflected on the Statements of Assets and Liabilities, is net of waivers and/or expense reimbursements, if any, pursuant to these undertakings. Waivers/reimbursements that exceed management fees payable are reflected on the Statements of Assets and Liabilities as receivable from investment adviser.

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

<u>Fund</u>	<u>Expense Limit as a Percentage of Average Daily Net Assets</u>
Sustainable Future 2015 Fund	0.50%
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%

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

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

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

Notes to Financial Statements (continued)

July 31, 2022 (Unaudited)

For the six months ended July 31, 2022, the management fees and waivers/reimbursements of management fees for each Fund were as follows:

Fund	Gross	Contractual	Voluntary	Reimbursement	Net	Percentage	
	Management	Waivers of	Waivers of	of Sub-Adviser	Management	of Average	
	Fees	Fees ¹	Fees ²	Fees ³	Fees	Gross	Net
Sustainable Future 2015 Fund	\$ 2,748	\$ 361	\$159	\$2,228	—	0.13%	—
Sustainable Future 2020 Fund	2,829	396	170	2,263	—	0.14%	—
Sustainable Future 2025 Fund	6,143	894	401	4,848	—	0.16%	—
Sustainable Future 2030 Fund	12,051	1,832	827	9,392	—	0.17%	—
Sustainable Future 2035 Fund	12,258	1,971	871	9,416	—	0.19%	—
Sustainable Future 2040 Fund	11,319	1,887	821	8,611	—	0.20%	—
Sustainable Future 2045 Fund	11,686	1,983	920	8,783	—	0.21%	—
Sustainable Future 2050 Fund	10,816	1,827	887	8,102	—	0.21%	—
Sustainable Future 2055 Fund	8,706	1,475	736	6,495	—	0.22%	—
Sustainable Future 2060 Fund	6,045	1,025	510	4,510	—	0.22%	—
Sustainable Future 2065 Fund	2,847	489	240	2,118	—	0.22%	—

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

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

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

For the six months ended July 31, 2022, expenses have been reimbursed as follows (including fees paid to the sub-advisers included in the table above):

Fund	Sub-Adviser	Other	Total
	Fees ⁴	Expenses ⁴	Reimbursement ⁴
Sustainable Future 2015 Fund	\$2,228	\$60,490	\$62,718
Sustainable Future 2020 Fund	2,263	72,067	74,330
Sustainable Future 2025 Fund	4,848	67,410	72,258
Sustainable Future 2030 Fund	9,392	61,361	70,753
Sustainable Future 2035 Fund	9,416	53,547	62,963
Sustainable Future 2040 Fund	8,611	62,007	70,618
Sustainable Future 2045 Fund	8,783	60,362	69,145
Sustainable Future 2050 Fund	8,102	61,479	69,581
Sustainable Future 2055 Fund	6,495	63,573	70,068
Sustainable Future 2060 Fund	4,510	65,412	69,922
Sustainable Future 2065 Fund	2,118	38,824	40,942

⁴ Contractual expense reimbursements are subject to possible recovery until January 31, 2024.

No expenses were recovered during the six months ended July 31, 2022, 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, 2022 (Unaudited)

For the six months ended July 31, 2022, the administrative fees for each Fund were as follows:

<u>Fund</u>	<u>Administrative Fees</u>
Sustainable Future 2015 Fund	\$ 980
Sustainable Future 2020 Fund	876
Sustainable Future 2025 Fund	1,722
Sustainable Future 2030 Fund	3,100
Sustainable Future 2035 Fund	2,909
Sustainable Future 2040 Fund	2,508
Sustainable Future 2045 Fund	2,519
Sustainable Future 2050 Fund	2,254
Sustainable Future 2055 Fund	1,811
Sustainable Future 2060 Fund	1,259
Sustainable Future 2065 Fund	583

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. 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. Deferred amounts remain in the Funds until distributed in accordance with the provisions of the Plan. 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. 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.

For the six months ended July 31, 2022, net depreciation in the value of participants' deferral accounts are reflected on the Statements of Operations as a reduction to expenses, as follows:

<u>Fund</u>	<u>Amount</u>
Sustainable Future 2015 Fund	\$(2,597)
Sustainable Future 2020 Fund	(2,596)
Sustainable Future 2025 Fund	(2,586)
Sustainable Future 2030 Fund	(2,568)
Sustainable Future 2035 Fund	(2,570)
Sustainable Future 2040 Fund	(2,569)
Sustainable Future 2045 Fund	(2,563)
Sustainable Future 2050 Fund	(2,564)
Sustainable Future 2055 Fund	(2,566)
Sustainable Future 2060 Fund	(2,569)

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

Notes to Financial Statements (continued)

July 31, 2022 (Unaudited)

e. Affiliated Ownership. As of July 31, 2022, the percentage of net assets owned by Natixis Investment Managers, LLC is as follows:

Fund	Percentage of Net Assets
Sustainable Future 2065 Fund	99.86%

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

f. Affiliated Fund Transactions. A summary of affiliated fund transactions for each underlying fund held by the Funds for the six months ended July 31, 2022, is as follows:

Sustainable Future 2015 Fund

Fund	Beginning Value	Purchase Cost ⁽¹⁾	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2022	Distribution Received ⁽²⁾
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 674,333	\$109,176	\$ 50,353	\$ 2,259	\$ (51,575)	\$ 683,840	63,495	\$26,978
Loomis Sayles Limited Term Government and Agency Fund, Class N	585,044	4,439	70,100	(2,652)	(12,866)	503,865	45,931	2,888
Mirova Global Green Bond Fund, Class N	515,172	19,649	20,339	(2,601)	(49,202)	462,679	51,523	7,696
Mirova International Sustainable Equity Fund, Class N	174,118	14,068	18,246	1,427	(27,780)	143,587	12,832	—
	<u>\$1,948,667</u>	<u>\$147,332</u>	<u>\$159,038</u>	<u>\$(1,567)</u>	<u>\$(141,423)</u>	<u>\$1,793,971</u>	<u>173,781</u>	<u>\$37,562</u>

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

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

Sustainable Future 2020 Fund

Fund	Beginning Value	Purchase Cost ⁽¹⁾	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2022	Distribution Received ⁽²⁾
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 413,445	\$261,918	\$222,295	\$ (9,259)	\$(24,066)	\$ 419,743	38,973	\$16,863
Loomis Sayles Limited Term Government and Agency Fund, Class N	443,666	210,745	277,832	(12,059)	(668)	363,852	33,168	2,174
Mirova Global Green Bond Fund, Class N	420,978	211,664	225,095	(33,571)	(11,903)	362,073	40,320	6,852
Mirova International Sustainable Equity Fund, Class N	190,170	113,490	120,507	(8,819)	(16,519)	157,815	14,103	—
	<u>\$1,468,259</u>	<u>\$797,817</u>	<u>\$845,729</u>	<u>\$(63,708)</u>	<u>\$(53,156)</u>	<u>\$1,303,483</u>	<u>126,564</u>	<u>\$25,889</u>

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

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

Notes to Financial Statements (continued)

July 31, 2022 (Unaudited)

Sustainable Future 2025 Fund

Fund	Beginning Value	Purchase Cost ⁽¹⁾	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2022	Distribution Received ⁽²⁾
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 661,947	\$ 320,630	\$ 468,906	\$ (8,059)	\$(28,563)	\$ 477,049	44,294	\$18,696
Loomis Sayles Limited Term Government and Agency Fund, Class N	897,367	350,490	637,491	(16,417)	(3,726)	590,223	53,803	3,496
Mirova Global Green Bond Fund, Class N	893,422	463,649	625,366	(54,202)	(21,275)	656,228	73,077	11,181
Mirova International Sustainable Equity Fund, Class N	552,500	284,167	407,418	(32,130)	(35,295)	361,824	32,335	—
	<u>\$3,005,236</u>	<u>\$1,418,936</u>	<u>\$2,139,181</u>	<u>\$(110,808)</u>	<u>\$(88,859)</u>	<u>\$2,085,324</u>	<u>203,509</u>	<u>\$33,373</u>

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

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

Sustainable Future 2030 Fund

Fund	Beginning Value	Purchase Cost ⁽¹⁾	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2022	Distribution Received ⁽²⁾
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 774,757	\$ 189,312	\$ 236,958	\$ 11,508	\$(67,358)	\$ 671,261	62,327	\$27,897
Loomis Sayles Limited Term Government and Agency Fund, Class N	812,570	263,173	275,794	(7,796)	(13,703)	778,450	70,962	4,250
Mirova Global Green Bond Fund, Class N	1,028,726	404,239	276,430	(29,001)	(76,739)	1,050,795	117,015	15,600
Mirova International Sustainable Equity Fund, Class N	937,483	283,170	269,985	(2,951)	(129,871)	817,846	73,087	—
	<u>\$3,553,536</u>	<u>\$1,139,894</u>	<u>\$1,059,167</u>	<u>\$(28,240)</u>	<u>\$(287,671)</u>	<u>\$3,318,352</u>	<u>323,391</u>	<u>\$47,747</u>

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

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

Notes to Financial Statements (continued)

July 31, 2022 (Unaudited)

Sustainable Future 2035 Fund

Fund	Beginning Value	Purchase Cost ⁽¹⁾	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2022	Distribution Received ⁽²⁾
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 575,231	\$102,459	\$ 6,674	\$ 233	\$ (41,944)	\$ 629,305	58,431	\$23,040
Loomis Sayles Limited Term Government and Agency Fund, Class N	534,108	106,307	8,867	(351)	(13,612)	617,585	56,298	3,030
Mirova Global Green Bond Fund, Class N	674,957	163,564	6,399	(844)	(66,430)	764,848	85,172	10,015
Mirova International Sustainable Equity Fund, Class N	871,914	258,670	31,484	(3,523)	(124,516)	971,061	86,779	—
	<u>\$2,656,210</u>	<u>\$631,000</u>	<u>\$53,424</u>	<u>\$(4,485)</u>	<u>\$(246,502)</u>	<u>\$2,982,799</u>	<u>286,680</u>	<u>\$36,085</u>

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

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

Sustainable Future 2040 Fund

Fund	Beginning Value	Purchase Cost ⁽¹⁾	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2022	Distribution Received ⁽²⁾
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 336,367	\$119,494	\$ 32,187	\$ 1,049	\$ (26,962)	\$ 397,761	36,932	\$14,656
Loomis Sayles Limited Term Government and Agency Fund, Class N	275,060	71,153	35,594	(1,259)	(5,979)	303,381	27,656	1,532
Mirova Global Green Bond Fund, Class N	443,994	97,320	35,587	(5,373)	(40,618)	459,736	51,196	6,631
Mirova International Sustainable Equity Fund, Class N	850,681	179,966	59,176	(3,329)	(127,534)	840,608	75,121	—
	<u>\$1,906,102</u>	<u>\$467,933</u>	<u>\$162,544</u>	<u>\$(8,912)</u>	<u>\$(201,093)</u>	<u>\$2,001,486</u>	<u>190,905</u>	<u>\$22,819</u>

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

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

Notes to Financial Statements (continued)

July 31, 2022 (Unaudited)

Sustainable Future 2045 Fund

Fund	Beginning Value	Purchase Cost ⁽¹⁾	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2022	Distribution Received ⁽²⁾
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 243,258	\$ 74,863	\$18,191	\$ (450)	\$ (18,324)	\$ 281,156	26,105	\$10,587
Loomis Sayles Limited Term Government and Agency Fund, Class N	189,816	30,573	23,412	(861)	(4,287)	191,829	17,487	1,029
Mirova Global Green Bond Fund, Class N	221,776	209,554	13,779	(1,582)	(22,377)	393,592	43,830	3,499
Mirova International Sustainable Equity Fund, Class N	952,881	194,429	27,835	(3,744)	(139,985)	975,746	87,198	—
	<u>\$1,607,731</u>	<u>\$509,419</u>	<u>\$83,217</u>	<u>\$(6,637)</u>	<u>\$(184,973)</u>	<u>\$1,842,323</u>	<u>174,620</u>	<u>\$15,115</u>

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

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

Sustainable Future 2050 Fund

Fund	Beginning Value	Purchase Cost ⁽¹⁾	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2022	Distribution Received ⁽²⁾
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 46,078	\$ 53,993	\$ 2,806	\$ (241)	\$ (3,859)	\$ 93,165	8,650	\$3,100
Mirova Global Green Bond Fund, Class N	160,152	27,366	15,385	(2,473)	(14,281)	155,379	17,303	2,488
Mirova International Sustainable Equity Fund, Class N	914,773	201,676	69,910	(9,933)	(130,151)	906,455	81,006	—
	<u>\$1,121,003</u>	<u>\$283,035</u>	<u>\$88,101</u>	<u>\$(12,647)</u>	<u>\$(148,291)</u>	<u>\$1,154,999</u>	<u>106,959</u>	<u>\$5,588</u>

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

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

Sustainable Future 2055 Fund

Fund	Beginning Value	Purchase Cost ⁽¹⁾	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2022	Distribution Received ⁽²⁾
Mirova Global Green Bond Fund, Class N	\$123,064	\$ 28,152	\$ 8,249	\$(1,230)	\$ (11,861)	\$129,876	14,463	\$1,955
Mirova International Sustainable Equity Fund, Class N	721,934	202,364	20,930	(2,410)	(111,270)	789,688	70,571	—
	<u>\$844,998</u>	<u>\$230,516</u>	<u>\$29,179</u>	<u>\$(3,640)</u>	<u>\$(123,131)</u>	<u>\$919,564</u>	<u>85,034</u>	<u>\$1,955</u>

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

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

Notes to Financial Statements (continued)

July 31, 2022 (Unaudited)

Sustainable Future 2060 Fund

Fund	Beginning Value	Purchase Cost ⁽¹⁾	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2022	Distribution Received ⁽²⁾
Mirova Global Green Bond Fund, Class N	\$ 83,384	\$ 32,209	\$17,772	\$(3,295)	\$ (6,009)	\$ 88,517	9,857	\$1,370
Mirova International Sustainable Equity Fund, Class N	509,418	141,534	39,044	(3,108)	(77,701)	531,099	47,462	—
	<u>\$592,802</u>	<u>\$173,743</u>	<u>\$56,816</u>	<u>\$(6,403)</u>	<u>\$(83,710)</u>	<u>\$619,616</u>	<u>57,319</u>	<u>\$1,370</u>

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

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

Sustainable Future 2065 Fund

Fund	Beginning Value	Purchase Cost ⁽¹⁾	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of July 31, 2022	Distribution Received ⁽²⁾
Mirova Global Green Bond Fund, Class N	\$ 44,342	\$ 1,224	\$2,786	\$(138)	\$ (4,159)	\$ 38,483	4,285	\$629
Mirova International Sustainable Equity Fund, Class N	252,642	18,131	3,595	80	(36,296)	230,962	20,640	—
	<u>\$296,984</u>	<u>\$19,355</u>	<u>\$6,381</u>	<u>\$(58)</u>	<u>\$(40,455)</u>	<u>\$269,445</u>	<u>24,925</u>	<u>\$629</u>

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

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

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

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

6. Custodian and Regulatory Filing Fees and Expenses. State Street Bank, custodian and sub-administrator to the Funds, agreed to waive its fees and expenses for the first 12 months of operations for Sustainable Future 2065 Fund. For the six months ended July 31, 2022, total fees waived for the Fund were \$21,019.

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

For the six months ended July 31, 2022, Sustainable Future 2025 Fund had an average daily balance on the line of credit (for those days on which there were borrowings) of \$2,000,000 at a weighted average interest rate of 1.18%. Interest expense incurred on the line of credit was \$66.

For the six months ended July 31, 2022, Sustainable Future 2030 Fund had an average daily balance on the line of credit (for those days on which there were borrowings) of \$1,000,000 at a weighted average interest rate of 1.18%. Interest expense incurred on the line of credit was \$33.

Notes to Financial Statements (continued)

July 31, 2022 (Unaudited)

8. Payable to Custodian Bank. The Funds' custodian bank, State Street Bank, provides overdraft protection to the Funds in the event of a cash shortfall. Cash overdrafts may bear interest at a rate per annum periodically determined by State Street Bank. As of July 31, 2022, the Funds had payables to the custodian bank for overdrafts, as follows:

<u>Fund</u>	<u>Payable to Custodian Bank</u>
Sustainable Future 2020 Fund	\$ 457
Sustainable Future 2025 Fund	51,442
Sustainable Future 2035 Fund	324
Sustainable Future 2060 Fund	61,705

9. Concentration of Ownership. From time to time, a Fund may have a concentration of one or more accounts constituting a significant percentage of shares outstanding. Investment activities by holders of such accounts could have material impacts on the Fund. As of July 31, 2022, 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	5	91.88%
Sustainable Future 2020 Fund	5	77.80%
Sustainable Future 2025 Fund	3	41.02%
Sustainable Future 2030 Fund	3	35.12%
Sustainable Future 2035 Fund	6	49.81%
Sustainable Future 2040 Fund	4	25.92%
Sustainable Future 2045 Fund	4	35.87%
Sustainable Future 2050 Fund	3	19.79%
Sustainable Future 2055 Fund	3	19.55%
Sustainable Future 2060 Fund	3	26.52%

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

10. Risk. Global markets have experienced periods of high volatility triggered by the Covid-19 pandemic. The impact of this pandemic and any other epidemic or pandemic that may arise in the future could adversely affect the economies of many nations or the entire global economy and the financial performance of individual issuers, sectors, industries, asset classes, and markets in significant and unforeseen ways. Such effects could impair the Funds' ability to maintain operational standards, disrupt the operations of the Funds' service providers, adversely affect the value and liquidity of the Funds' investments and negatively impact the Funds' performance.

Russia launched a large-scale invasion of Ukraine on February 24, 2022. The extent and duration of the military action, resulting sanctions and resulting future market disruptions in the region and around the world are impossible to predict, but could be significant and have a severe adverse effect on the region and around the world, including significant negative impacts on the economy and the markets for certain securities and commodities, such as oil and natural gas, as well as other sectors.

11. Interest Expense. The Funds incur interest expense on cash overdrafts at the custodian or from use of the line of credit. Interest expense incurred for the six months ended July 31, 2022 is reflected on the Statements of Operations.

Notes to Financial Statements (continued)

July 31, 2022 (Unaudited)

12. 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

	Six Months Ended July 31, 2022		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
Class N				
Issued from the sale of shares	10,702	\$ 98,636	263,539	\$ 2,795,068
Issued in connection with the reinvestment of distributions	7,460	69,524	47,104	481,636
Redeemed	(23,944)	(215,757)	(232,154)	(2,455,255)
Increase (decrease) from capital share transactions	<u>(5,782)</u>	<u>\$ (47,597)</u>	<u>78,489</u>	<u>\$ 821,449</u>

Sustainable Future 2020 Fund

	Six Months Ended July 31, 2022		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
Class N				
Issued from the sale of shares	264,202	\$ 2,304,319	304,183	\$ 3,026,342
Issued in connection with the reinvestment of distributions	12,583	110,986	26,858	262,760
Redeemed	(305,275)	(2,635,072)	(179,357)	(1,741,627)
Increase (decrease) from capital share transactions	<u>(28,490)</u>	<u>\$ (219,767)</u>	<u>151,684</u>	<u>\$ 1,547,475</u>

Sustainable Future 2025 Fund

	Six Months Ended July 31, 2022		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
Class N				
Issued from the sale of shares	170,709	\$ 1,707,724	496,529	\$ 6,079,972
Issued in connection with the reinvestment of distributions	12,756	135,600	74,700	875,110
Redeemed	(445,270)	(4,633,744)	(244,868)	(2,989,985)
Increase (decrease) from capital share transactions	<u>(261,805)</u>	<u>\$(2,790,420)</u>	<u>326,361</u>	<u>\$ 3,965,097</u>

Sustainable Future 2030 Fund

	Six Months Ended July 31, 2022		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
Class N				
Issued from the sale of shares	203,506	\$ 2,258,735	628,329	\$8,033,476
Issued in connection with the reinvestment of distributions	25,051	290,351	53,854	686,989
Redeemed	(206,296)	(2,290,139)	(75,042)	(952,792)
Increase from capital share transactions	<u>22,261</u>	<u>\$ 258,947</u>	<u>607,141</u>	<u>\$7,767,673</u>

Sustainable Future 2035 Fund

	Six Months Ended July 31, 2022		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
Class N				
Issued from the sale of shares	345,879	\$ 3,688,979	510,490	\$ 6,691,502
Issued in connection with the reinvestment of distributions	30,648	351,526	71,289	910,135
Redeemed	(98,020)	(1,032,317)	(110,889)	(1,443,527)
Increase from capital share transactions	<u>278,507</u>	<u>\$ 3,008,188</u>	<u>470,890</u>	<u>\$ 6,158,110</u>

Notes to Financial Statements (continued)

July 31, 2022 (Unaudited)

12. Capital Shares (continued).

Sustainable Future 2040 Fund

	Six Months Ended July 31, 2022		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
Class N				
Issued from the sale of shares	210,754	\$2,287,957	539,408	\$ 6,953,362
Issued in connection with the reinvestment of distributions	22,326	253,618	53,553	674,630
Redeemed	(86,019)	(924,614)	(91,187)	(1,148,713)
Increase from capital share transactions	<u>147,061</u>	<u>\$1,616,961</u>	<u>501,774</u>	<u>\$ 6,479,279</u>

Sustainable Future 2045 Fund

	Six Months Ended July 31, 2022		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
Class N				
Issued from the sale of shares	226,249	\$2,545,941	509,519	\$ 6,920,152
Issued in connection with the reinvestment of distributions	22,705	267,921	60,070	795,436
Redeemed	(65,782)	(768,913)	(162,587)	(2,159,082)
Increase from capital share transactions	<u>183,172</u>	<u>\$2,044,949</u>	<u>407,002</u>	<u>\$ 5,556,506</u>

Sustainable Future 2050 Fund

	Six Months Ended July 31, 2022		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
Class N				
Issued from the sale of shares	216,334	\$ 2,378,810	507,103	\$ 6,642,820
Issued in connection with the reinvestment of distributions	21,287	246,720	44,850	583,052
Redeemed	(96,296)	(1,032,078)	(140,214)	(1,800,221)
Increase from capital share transactions	<u>141,325</u>	<u>\$ 1,593,452</u>	<u>411,739</u>	<u>\$ 5,425,651</u>

Sustainable Future 2055 Fund

	Six Months Ended July 31, 2022		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
Class N				
Issued from the sale of shares	193,978	\$2,084,583	415,793	\$ 5,376,870
Issued in connection with the reinvestment of distributions	15,986	181,922	34,409	439,605
Redeemed	(51,560)	(545,795)	(109,350)	(1,382,216)
Increase from capital share transactions	<u>158,404</u>	<u>\$1,720,710</u>	<u>340,852</u>	<u>\$ 4,434,259</u>

Sustainable Future 2060 Fund

	Six Months Ended July 31, 2022		Year Ended January 31, 2022	
	Shares	Amount	Shares	Amount
Class N				
Issued from the sale of shares	179,443	\$1,912,793	307,412	\$ 3,988,105
Issued in connection with the reinvestment of distributions	11,993	133,727	38,070	478,513
Redeemed	(90,512)	(936,154)	(191,717)	(2,499,347)
Increase from capital share transactions	<u>100,924</u>	<u>\$1,110,366</u>	<u>153,765</u>	<u>\$ 1,967,271</u>

Notes to Financial Statements (continued)

July 31, 2022 (Unaudited)

12. Capital Shares (continued).

Sustainable Future 2065 Fund

Class N	Six Months Ended July 31, 2022		Period Ended January 31, 2022(a)	
	Shares	Amount	Shares	Amount
Issued from the sale of shares	397	\$3,300	300,000	\$3,000,000
Redeemed	(102)	(844)	—	—
Increase from capital share transactions	<u>295</u>	<u>\$2,456</u>	<u>300,000</u>	<u>\$3,000,000</u>

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

13. Subsequent Events. On September 8, 2022, the Board of Trustees of the Trust approved the replacement of the Mirova U.S. Climate Ambition Equity Segment with the AIA U.S. Large Cap Core ESG Segment as part of the Funds' Principal Investment Strategies, effective October 17, 2022.

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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 (Communications regarding recommendations for Trustee candidates may not be submitted by e-mail.)

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