

Loomis Sayles Small Cap Value Fund
Investments as of May 31, 2022 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Common Stocks					
107,895	Aaron's Co., Inc. (The)			2,110,426	0.42%
36,066	Advanced Energy Industries, Inc.			2,937,936	0.58%
87,925	AECOM			6,141,561	1.22%
63,454	Agree Realty Corp.			4,414,495	0.88%
54,946	Albany International Corp., Class A			4,637,442	0.92%
68,116	ALLETE, Inc.			4,224,554	0.84%
324,254	Allscripts Healthcare Solutions, Inc.			5,541,501	1.10%
192,103	Alta Equipment Group, Inc.			2,068,949	0.41%
104,615	Altra Industrial Motion Corp.			4,101,954	0.81%
129,878	Ameris Bancorp			5,921,138	1.18%
29,900	AMN Healthcare Services, Inc.			2,897,310	0.58%
71,996	Andersons, Inc. (The)			2,707,770	0.54%
200,840	Antero Resources Corp.			8,612,019	1.71%
182,272	Arconic Corp.			5,127,311	1.02%
113,135	Arcosa, Inc.			5,981,447	1.19%
21,203	Ashland Global Holdings, Inc.			2,269,145	0.45%
41,946	Atkore, Inc.			4,568,758	0.91%
142,035	Atlantic Union Bankshares Corp.			5,008,154	1.00%
98,803	BellRing Brands, Inc.			2,583,698	0.51%
59,611	Brunswick Corp.			4,484,536	0.89%
71,571	Cabot Corp.			5,411,483	1.08%
188,888	Cadence Bank			5,048,976	1.00%
103,304	California Resources Corp.			4,511,286	0.90%
140,900	Cannae Holdings, Inc.			2,856,043	0.57%
328,115	ChampionX Corp.			7,635,236	1.52%
18,696	Charles River Laboratories International, Inc.			4,376,360	0.87%
20,127	Churchill Downs, Inc.			4,074,309	0.81%
55,775	Clean Harbors, Inc.			5,209,385	1.04%
127,292	Columbus McKinnon Corp.			4,296,105	0.85%
35,131	Concentrix Corp.			5,441,441	1.08%
29,129	CONMED Corp.			3,387,411	0.67%
65,667	Crocs, Inc.			3,661,592	0.73%
74,230	CSG Systems International, Inc.			4,616,364	0.92%
87,263	CubeSmart			3,885,821	0.77%
196,703	CVB Financial Corp.			4,874,300	0.97%
226,887	Dana, Inc.			3,757,249	0.75%
106,723	Dole PLC			1,092,844	0.22%
51,732	Embecka Corp.			1,281,919	0.25%
111,891	Employers Holdings, Inc.			4,633,406	0.92%
110,430	EQT Corp.			5,269,720	1.05%
30,462	Euronet Worldwide, Inc.			3,690,776	0.73%
37,297	Federal Agricultural Mortgage Corp., Class C			3,916,558	0.78%
42,666	First American Financial Corp.			2,585,133	0.51%
270,164	Genco Shipping & Trading Ltd.			6,821,641	1.36%
195,377	Gray Television, Inc.			3,852,834	0.77%
75,361	Herc Holdings, Inc.			8,833,816	1.76%
236,839	Home BancShares, Inc.			5,350,193	1.06%
83,923	IAA, Inc.			3,275,515	0.65%
45,755	Ingevity Corp.			3,188,208	0.63%
117,572	Inmode Ltd.			3,152,105	0.63%
13,836	Inotiv, Inc.			211,691	0.04%
46,263	Insperty, Inc.			4,629,538	0.92%
170,242	International Money Express, Inc.			3,510,390	0.70%
17,154	J&J Snack Foods Corp.			2,199,486	0.44%
272,349	Janus International Group, Inc.			3,017,627	0.60%
28,017	Jazz Pharmaceuticals PLC			4,193,585	0.83%
54,939	John Wiley & Sons, Inc., Class A			2,909,569	0.58%
35,447	Kadant, Inc.			6,561,240	1.30%
114,582	KB Home			3,951,933	0.79%
134,809	Kimball Electronics, Inc.			2,562,719	0.51%
97,156	Korn Ferry			5,971,208	1.19%
110,125	Lantheus Holdings, Inc.			7,545,765	1.50%
30,447	LCI Industries			3,639,025	0.72%
100,530	Liberty Media Corp.-Liberty Braves, Class C			2,468,012	0.49%
11,989	Littelfuse, Inc.			3,239,428	0.64%
36,586	Marriott Vacations Worldwide Corp.			5,404,484	1.07%
51,617	McGrath RentCorp			4,243,434	0.84%
198,567	MDU Resources Group, Inc.			5,436,764	1.08%
138,197	Meta Financial Group, Inc.			5,744,849	1.14%
142,904	Methode Electronics, Inc.			6,437,825	1.28%
98,851	Miller Industries, Inc.			2,439,643	0.48%
59,904	NextEra Energy Partners LP			4,292,122	0.85%
127,617	Nomad Foods Ltd.			2,663,367	0.53%
226,665	Northern Oil & Gas, Inc.			7,409,679	1.47%
56,724	NorthWestern Corp.			3,475,479	0.69%

Loomis Sayles Small Cap Value Fund
Investments as of May 31, 2022 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
285,195	OceanFirst Financial Corp.			5,752,383	1.14%
146,724	Option Care Health, Inc.			4,454,541	0.88%
68,791	Pinnacle Financial Partners, Inc.			5,600,963	1.11%
97,262	Popular, Inc.			7,947,278	1.58%
81,706	PotlatchDeltic Corp.			4,286,297	0.85%
56,181	Prosperity Bancshares, Inc.			4,073,123	0.81%
187,333	Pure Cycle Corp.			2,116,863	0.42%
166,607	Quanex Building Products Corp.			3,388,786	0.67%
248,220	Rambus, Inc.			6,230,322	1.24%
53,339	Rexford Industrial Realty, Inc.			3,406,762	0.68%
58,583	Scholastic Corp.			2,198,620	0.44%
59,404	Science Applications International Corp.			5,142,010	1.02%
25,106	Scotts Miracle-Gro Co. (The)			2,375,530	0.47%
88,991	Skyline Champion Corp.			4,728,092	0.94%
54,058	SouthState Corp.			4,368,968	0.87%
56,934	Spectrum Brands Holdings, Inc.			4,995,389	0.99%
132,567	STAG Industrial, Inc.			4,414,481	0.88%
64,429	Stifel Financial Corp.			4,134,409	0.82%
85,352	Super Micro Computer, Inc.			4,272,721	0.85%
143,616	Supernus Pharmaceuticals, Inc.			4,002,578	0.80%
41,231	TD SYNEX Corp.			4,281,839	0.85%
77,534	Thryv Holdings, Inc.			2,030,615	0.40%
85,553	Tower Semiconductor Ltd.			4,128,788	0.82%
83,453	TriMas Corp.			2,351,706	0.47%
100,018	TripAdvisor, Inc.			2,484,447	0.49%
93,973	Triumph Bancorp, Inc.			6,835,596	1.36%
299,157	TTM Technologies, Inc.			4,274,954	0.85%
64,100	UFP Industries, Inc.			4,948,520	0.98%
39,148	UFP Technologies, Inc.			2,992,865	0.59%
196,076	Unisys Corp.			2,339,187	0.46%
133,254	United States Cellular Corp.			4,092,230	0.81%
25,177	United Therapeutics Corp.			5,799,270	1.15%
142,153	Urban Outfitters, Inc.			2,992,321	0.59%
159,299	Valvoline, Inc.			5,330,145	1.06%
353,290	Viavi Solutions, Inc.			5,112,106	1.02%
237,629	Vontier Corp.			6,373,210	1.27%
41,538	VSE Corp.			1,614,167	0.32%
96,291	Wabash National Corp.			1,478,067	0.29%
8,986	WEX, Inc.			1,530,136	0.30%
399,751	Whole Earth Brands, Inc.			2,734,297	0.54%
84,602	Wintrust Financial Corp.			7,393,369	1.47%
100,907	WSFS Financial Corp.			4,316,801	0.86%
	Total			493,811,747	98.10%
Short-Term Investments					
9,250,615	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.100	6/1/2022	9,250,615	1.84%
	Total Investments			503,062,362	99.94%
	Other assets less liabilities			319,103	0.06%
	Net Assets			503,381,465	100.00%

This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.

The portfolio is actively managed and holdings are subject to change. There is no guarantee the Fund continues to invest in the securities referenced.

Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.

Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.

This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.

Loomis Sayles Small Cap Value Fund

Investments as of April 30, 2022 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Common Stocks					
161,926	Aaron's Co., Inc. (The)			3,324,341	0.67%
36,066	Advanced Energy Industries, Inc.			2,759,770	0.56%
87,925	AECOM			6,203,988	1.26%
63,454	Agree Realty Corp.			4,309,796	0.87%
54,946	Albany International Corp., Class A			4,297,876	0.87%
68,116	ALLETE, Inc.			4,042,003	0.82%
324,254	Allscripts Healthcare Solutions, Inc.			6,699,088	1.36%
192,103	Alta Equipment Group, Inc.			2,161,159	0.44%
104,615	Altra Industrial Motion Corp.			4,079,985	0.83%
129,878	Ameris Bancorp			5,415,913	1.10%
29,900	AMN Healthcare Services, Inc.			2,922,725	0.59%
47,517	Andersons, Inc. (The)			2,386,779	0.48%
200,840	Antero Resources Corp.			7,069,568	1.43%
182,272	Arconic Corp.			4,585,964	0.93%
113,135	Arcosa, Inc.			6,056,117	1.23%
21,203	Ashland Global Holdings, Inc.			2,225,679	0.45%
41,946	Atkore, Inc.			4,031,011	0.82%
142,035	Atlantic Union Bankshares Corp.			4,797,942	0.97%
59,611	Brunswick Corp.			4,507,188	0.91%
71,571	Cabot Corp.			4,712,950	0.95%
188,888	Cadence Bank			4,729,756	0.96%
84,193	California Resources Corp.			3,385,401	0.68%
140,900	Cannae Holdings, Inc.			3,156,160	0.64%
328,115	ChampionX Corp.			6,923,226	1.40%
16,424	Charles River Laboratories International, Inc.			3,966,560	0.80%
20,127	Churchill Downs, Inc.			4,084,573	0.83%
55,775	Clean Harbors, Inc.			5,852,471	1.18%
127,292	Columbus McKinnon Corp.			4,512,501	0.91%
35,131	Concentrix Corp.			5,532,430	1.12%
29,129	CONMED Corp.			3,872,992	0.78%
43,715	Crocs, Inc.			2,903,987	0.59%
74,230	CSG Systems International, Inc.			4,562,918	0.92%
87,263	CubeSmart			4,145,865	0.84%
196,703	CVB Financial Corp.			4,528,103	0.92%
226,887	Dana, Inc.			3,360,196	0.68%
261,479	Dole PLC			3,114,215	0.63%
51,732	Embecka Corp.			1,574,205	0.32%
111,891	Employers Holdings, Inc.			4,401,792	0.89%
110,430	EQT Corp.			4,389,592	0.89%
30,462	Euronet Worldwide, Inc.			3,705,702	0.75%
37,297	Federal Agricultural Mortgage Corp., Class C			3,820,332	0.77%
42,666	First American Financial Corp.			2,487,854	0.50%
270,164	Genco Shipping & Trading Ltd.			5,951,713	1.20%
195,377	Gray Television, Inc.			3,618,382	0.73%
75,361	Herc Holdings, Inc.			9,632,643	1.95%
236,839	Home BancShares, Inc.			5,120,459	1.04%
83,923	IAA, Inc.			3,075,778	0.62%
45,755	Ingevity Corp.			2,740,724	0.55%
117,572	Inmode Ltd.			2,952,233	0.60%
22,890	Inotiv, Inc.			326,182	0.07%
46,263	Insperty, Inc.			4,906,191	0.99%
170,242	International Money Express, Inc.			3,382,709	0.68%
17,154	J&J Snack Foods Corp.			2,567,954	0.52%
272,349	Janus International Group, Inc.			2,576,422	0.52%
28,017	Jazz Pharmaceuticals PLC			4,488,884	0.91%
54,939	John Wiley & Sons, Inc., Class A			2,795,846	0.57%
35,447	Kadant, Inc.			6,557,695	1.33%
114,582	KB Home			3,715,894	0.75%
134,809	Kimball Electronics, Inc.			2,404,993	0.49%
97,156	Korn Ferry			5,969,265	1.21%
110,125	Lantheus Holdings, Inc.			7,313,401	1.48%
30,447	LCI Industries			2,963,102	0.60%
100,530	Liberty Media Corp.-Liberty Braves, Class C			2,524,308	0.51%
11,989	Littelfuse, Inc.			2,748,478	0.56%
36,586	Marriott Vacations Worldwide Corp.			5,463,387	1.11%
51,617	McGrath RentCorp			4,307,955	0.87%
198,567	MDU Resources Group, Inc.			5,115,086	1.03%
138,197	Meta Financial Group, Inc.			6,032,299	1.22%
142,904	Methode Electronics, Inc.			6,374,947	1.29%
98,851	Miller Industries, Inc.			2,650,195	0.54%
59,904	NextEra Energy Partners LP			3,993,201	0.81%
127,617	Nomad Foods Ltd.			2,355,810	0.48%
198,981	Northern Oil & Gas, Inc.			4,970,545	1.01%
56,724	NorthWestern Corp.			3,215,684	0.65%
285,195	OceanFirst Financial Corp.			5,341,702	1.08%

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<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
146,724	Option Care Health, Inc.			4,384,113	0.89%
68,791	Pinnacle Financial Partners, Inc.			5,334,742	1.08%
97,262	Popular, Inc.			7,585,463	1.53%
81,706	PotlatchDeltic Corp.			4,525,695	0.92%
56,181	Prosperity Bancshares, Inc.			3,673,114	0.74%
187,333	Pure Cycle Corp.			1,957,630	0.40%
166,607	Quanex Building Products Corp.			3,202,187	0.65%
248,220	Rambus, Inc.			6,183,160	1.25%
53,339	Rexford Industrial Realty, Inc.			4,162,576	0.84%
58,583	Scholastic Corp.			2,158,784	0.44%
59,404	Science Applications International Corp.			4,944,195	1.00%
25,106	Scotts Miracle-Gro Co. (The)			2,609,267	0.53%
76,347	Skyline Champion Corp.			3,896,751	0.79%
54,058	SouthState Corp.			4,186,252	0.85%
56,934	Spectrum Brands Holdings, Inc.			4,843,375	0.98%
132,567	STAG Industrial, Inc.			4,947,400	1.00%
64,429	Stifel Financial Corp.			3,984,934	0.81%
85,352	Super Micro Computer, Inc.			3,593,319	0.73%
143,616	Supernus Pharmaceuticals, Inc.			4,006,886	0.81%
41,231	TD SYNEX Corp.			4,126,811	0.83%
77,534	Thryv Holdings, Inc.			2,002,703	0.40%
85,553	Tower Semiconductor Ltd.			4,132,210	0.84%
83,453	TriMas Corp.			2,465,202	0.50%
100,018	TripAdvisor, Inc.			2,567,462	0.52%
93,973	Triumph Bancorp, Inc.			6,525,485	1.32%
299,157	TTM Technologies, Inc.			4,173,240	0.84%
64,100	UFP Industries, Inc.			4,959,417	1.00%
39,148	UFP Technologies, Inc.			2,688,293	0.54%
196,076	Unisys Corp.			2,786,240	0.56%
133,254	United States Cellular Corp.			3,835,050	0.78%
25,177	United Therapeutics Corp.			4,470,428	0.90%
142,153	Urban Outfitters, Inc.			3,383,241	0.68%
159,299	Valvoline, Inc.			4,815,609	0.97%
353,290	Viavi Solutions, Inc.			5,066,179	1.02%
237,629	Vontier Corp.			6,088,055	1.23%
41,538	VSE Corp.			1,799,011	0.36%
96,291	Wabash National Corp.			1,377,924	0.28%
8,986	WEX, Inc.			1,493,833	0.30%
399,751	Whole Earth Brands, Inc.			2,762,279	0.56%
84,602	Wintrust Financial Corp.			7,387,447	1.49%
100,907	WSFS Financial Corp.			4,043,343	0.82%
	Total			476,884,045	96.49%
Short-Term Investments					
17,347,514	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.00%	5/2/2022	17,347,514	3.51%
	Total Investments			494,231,559	100.00%
	Other assets less liabilities			(11,196)	—
	Net Assets			494,220,363	100.00%

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Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.

Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.

This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.

Loomis Sayles Small Cap Value Fund
Investments as of March 31, 2022 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
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36,066	Advanced Energy Industries, Inc.			3,104,561	0.58%
87,925	AECOM			6,753,519	1.26%
63,454	Agree Realty Corp.			4,210,807	0.79%
54,946	Albany International Corp., Class A			4,633,047	0.87%
68,116	ALLETE, Inc.			4,562,410	0.85%
324,254	Allscripts Healthcare Solutions, Inc.			7,302,200	1.37%
192,103	Alta Equipment Group, Inc.			2,374,393	0.44%
104,615	Altra Industrial Motion Corp.			4,072,662	0.76%
129,878	Ameris Bancorp			5,699,047	1.07%
25,430	AMN Healthcare Services, Inc.			2,653,112	0.50%
47,517	Andersons, Inc. (The)			2,388,204	0.45%
200,840	Antero Resources Corp.			6,131,645	1.15%
182,272	Arconic Corp.			4,669,809	0.87%
113,135	Arcosa, Inc.			6,476,979	1.21%
30,307	Ashland Global Holdings, Inc.			2,982,512	0.56%
41,946	Atkore, Inc.			4,129,164	0.77%
142,035	Atlantic Union Bankshares Corp.			5,211,264	0.97%
27,944	AZZ, Inc.			1,348,019	0.25%
59,611	Brunswick Corp.			4,821,934	0.90%
63,881	Cabot Corp.			4,370,099	0.82%
188,888	Cadence Bank			5,526,863	1.03%
70,380	California Resources Corp.			3,148,097	0.59%
140,900	Cannae Holdings, Inc.			3,370,328	0.63%
328,115	ChampionX Corp.			8,032,255	1.50%
10,513	Charles River Laboratories International, Inc.			2,985,377	0.56%
20,127	Churchill Downs, Inc.			4,463,766	0.83%
55,775	Clean Harbors, Inc.			6,226,721	1.16%
127,292	Columbus McKinnon Corp.			5,397,181	1.01%
35,131	Concentrix Corp.			5,851,419	1.09%
29,129	CONMED Corp.			4,327,113	0.81%
13,929	Cracker Barrel Old Country Store, Inc.			1,653,790	0.31%
74,230	CSG Systems International, Inc.			4,718,801	0.88%
87,263	CubeSmart			4,540,294	0.85%
196,703	CVB Financial Corp.			4,565,477	0.85%
300,465	Dana, Inc.			5,279,170	0.99%
261,479	Dole PLC			3,242,340	0.61%
111,891	Employers Holdings, Inc.			4,589,769	0.86%
110,430	EQT Corp.			3,799,896	0.71%
30,462	Euronet Worldwide, Inc.			3,964,629	0.74%
37,297	Federal Agricultural Mortgage Corp., Class C			4,045,979	0.76%
70,215	First American Financial Corp.			4,551,336	0.85%
358,224	Genco Shipping & Trading Ltd.			8,461,251	1.58%
195,377	Gray Television, Inc.			4,311,970	0.81%
71,004	Herc Holdings, Inc.			11,864,058	2.22%
236,839	Home BancShares, Inc.			5,352,561	1.00%
168,755	Houghton Mifflin Harcourt Co.			3,545,543	0.66%
83,923	IAA, Inc.			3,210,055	0.60%
45,755	Ingevity Corp.			2,931,523	0.55%
117,572	Inmode Ltd.			4,339,583	0.81%
55,785	Inotiv, Inc.			1,460,451	0.27%
46,263	Insperty, Inc.			4,645,731	0.87%
170,242	International Money Express, Inc.			3,508,688	0.66%
17,154	J&J Snack Foods Corp.			2,660,585	0.50%
272,349	Janus International Group, Inc.			2,451,141	0.46%
28,017	Jazz Pharmaceuticals PLC			4,361,406	0.82%
54,939	John Wiley & Sons, Inc., Class A			2,913,415	0.55%
35,447	Kadant, Inc.			6,883,453	1.29%
105,569	KAR Auction Services, Inc.			1,905,520	0.36%
114,582	KB Home			3,710,165	0.69%
134,809	Kimball Electronics, Inc.			2,694,832	0.50%
97,156	Korn Ferry			6,309,311	1.18%
110,125	Lantheus Holdings, Inc.			6,091,014	1.14%
30,447	LCI Industries			3,160,703	0.59%
100,530	Liberty Media Corp.-Liberty Braves, Class C			2,805,792	0.52%
11,989	Littelfuse, Inc.			2,990,177	0.56%
36,586	Marriott Vacations Worldwide Corp.			5,769,612	1.08%
51,617	McGrath RentCorp			4,386,413	0.82%
198,567	MDU Resources Group, Inc.			5,291,811	0.99%
138,197	Meta Financial Group, Inc.			7,589,779	1.42%
142,904	Methode Electronics, Inc.			6,180,598	1.16%
98,851	Miller Industries, Inc.			2,783,644	0.52%
59,904	NextEra Energy Partners LP			4,993,597	0.93%
127,617	Nomad Foods Ltd.			2,881,592	0.54%
198,981	Northern Oil & Gas, Inc.			5,609,274	1.05%

Loomis Sayles Small Cap Value Fund
Investments as of March 31, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
56,724	NorthWestern Corp.			3,431,235	0.64%
285,195	OceanFirst Financial Corp.			5,732,420	1.07%
146,724	Option Care Health, Inc.			4,190,437	0.78%
127,055	Orion Office REIT, Inc.			1,778,770	0.33%
68,791	Pinnacle Financial Partners, Inc.			6,334,275	1.18%
97,262	Popular, Inc.			7,950,196	1.49%
61,471	PotlatchDeltic Corp.			3,241,366	0.61%
56,181	Prosperity Bancshares, Inc.			3,897,838	0.73%
187,333	Pure Cycle Corp.			2,251,743	0.42%
166,607	Quanex Building Products Corp.			3,497,081	0.65%
248,220	Rambus, Inc.			7,915,736	1.48%
53,339	Rexford Industrial Realty, Inc.			3,978,556	0.74%
58,583	Scholastic Corp.			2,359,723	0.44%
59,404	Science Applications International Corp.			5,475,267	1.02%
20,747	Scotts Miracle-Gro Co. (The), Class A			2,551,051	0.48%
41,213	Skyline Champion Corp.			2,261,769	0.42%
54,058	SouthState Corp.			4,410,592	0.82%
56,934	Spectrum Brands Holdings, Inc.			5,051,185	0.94%
132,567	STAG Industrial, Inc.			5,481,645	1.03%
97,363	Stifel Financial Corp.			6,610,948	1.24%
85,352	Super Micro Computer, Inc.			3,249,351	0.61%
143,616	Supernus Pharmaceuticals, Inc.			4,641,669	0.87%
38,911	TD SYNEX Corp.			4,016,004	0.75%
64,472	Thryv Holdings, Inc.			1,812,953	0.34%
136,956	Tower Semiconductor Ltd.			6,628,670	1.24%
83,453	TriMas Corp.			2,678,007	0.50%
93,973	Triumph Bancorp, Inc.			8,835,342	1.65%
299,157	TTM Technologies, Inc.			4,433,507	0.83%
64,100	UFP Industries, Inc.			4,945,956	0.93%
39,148	UFP Technologies, Inc.			2,590,423	0.48%
196,076	Unisys Corp.			4,237,202	0.79%
133,254	United States Cellular Corp.			4,028,268	0.75%
25,177	United Therapeutics Corp.			4,517,006	0.84%
142,153	Urban Outfitters, Inc.			3,569,462	0.67%
159,299	Valvoline, Inc.			5,027,476	0.94%
353,290	Viavi Solutions, Inc.			5,680,903	1.06%
237,629	Vontier Corp.			6,033,400	1.13%
41,538	VSE Corp.			1,914,486	0.36%
145,733	Wabash National Corp.			2,162,678	0.40%
8,986	WEX, Inc.			1,603,552	0.30%
399,751	Whole Earth Brands, Inc.			2,862,217	0.54%
84,602	Wintrust Financial Corp.			7,862,064	1.47%
100,907	WSFS Financial Corp.			4,704,284	0.88%
	Total			519,919,423	97.21%
Short-Term Investments					
16,026,667	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.00%	4/1/2022	16,026,667	3.00%
	Total Investments			535,946,090	100.21%
	Other assets less liabilities			(1,097,947)	(0.21%)
	Net Assets			534,848,143	100.00%

This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.

The portfolio is actively managed and holdings are subject to change. There is no guarantee the Fund continues to invest in the securities referenced.

Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.

Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.

This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.