ALPHA STRATEGIES TEAM

Custom Alpha Indices

Custom Alpha™
Powered By Data Science

Loomis Sayles built the Systematic Investing Strategies (SIS) platform to apply advanced science and data-driven methods to investing. We assembled a diverse team of theorists, scientists, and engineers from leading institutions to bring fresh perspectives to investment challenges.

Our CUSTOM ALPHA™ methodologies use data science across three core areas:

1. **Alpha Source Library**: Ongoing research and development to help to build and refine strategies, including proprietary factor construction, risk premia, and new alpha ideas.
2. **Performance Modeling**: Designed to utilize custom machine-learning algorithms to model performance cycles across strategies and market data.
3. **Dynamic Allocation:** Advanced optimization seeks to combine performance expectations with uncertainty measures for systematic portfolio construction.

Client-*Focused*

Resources are strategically aligned to support portfolio reviews, board presentations, reporting, and ad hoc portfolio requests.

Our Capabilities

We believe today's complex, ever-evolving markets call for an investment partner with the resources and vision to understand the interwoven global landscape with a fresh perspective.

INNOVATIVE INTELLECTUAL PROPERTY BASED ON LATEST ACADEMIC TRENDS

Leverage real-world engineering applications, network congestion analysis, and machine learning ideas

TEAM RESOURCES

Intellectual property built by our team of experienced scientists

INFORMED DECISIONS

Seeking to deliver sustainable alpha potential requires the ability to understand and synthesize a wealth of global analytical inputs, then act on them with confidence

GLOBAL PERSPECTIVE

We leverage our global perspective in concert with quantitative research and analysis skills to support portfolio investment decisions

Index Example

LOOMIS SAYLES MANAGED FUTURE INDEX [1] **TICKER: LSMANFI**	The Loomis Sayles Managed Futures Index ("LSMANFI") is a liquid, exchange-traded futures strategy that utilizes multiple asset classes and is powered by a proprietary trend model. It seeks to generate positive absolute returns in a variety of market environments while maintaining low correlations to traditional asset classes, particularly during times of significant market crisis or decline.
LOOMIS SAYLES ASSET SELECTOR EQUITY ROTATION INDEX ™ [2] **TICKER:LASER6J**	The Loomis Sayles Asset Selector Equity Rotation ER Index is designed to provide a dynamic and rules-based exposure to US equities and fixed income, with a volatility target of approximately 6% while hedging such exposure against USD/JPY currency risk. The LASER Index utilizes a proprietary algorithmic regime classification approach to actively rotate between two equity components, momentum and value, while also being exposed to a fixed income index component which aims to track 10-year U.S. treasuries futures (US Treasurys). This allocation is conditional upon the degree of market stress, as indicated by regime classification. By combining US Treasurys with the equity factors, the LASER Index seeks to provide a stable risk profile and smoother ride during all types of markets.
LOOMIS SAYLES DISCOVERY INDEX [3] **TICKER: LSDISC**	The Loomis Sayles Discovery Index (LSDISC) employs a diversified investment strategy, combining a core equity component with two lower-correlated alternative strategies. This approach seeks to offer stable and consistent long-term appreciation across various market conditions. It features an approach to predominantly US growth equities conditional upon the degree of market stress, as indicated by regime classification. It seeks to complement this process with a diversified component using rates and commodities to reduce adverse sensitivity to inflation and interest rates. The Index has a volatility target of approximately 8% and is measured on a daily basis.
LOOMIS SAYLES PEO LIQUID PE TOTAL RETURN INDEX **TICKER: LSPEOTR**	The Loomis Sayles PEO Liquid PE Total Return Index is designed to track a portfolio of US large, mid, and small-cap stocks, selected by fundamental factors and filtered by low beta screen. The Index is a rules-based strategy that seeks to track a diversified portfolio of public equities by mirroring the sector allocations and specific stock characteristics (eg: high profitability, high payout, low multiples, and low beta) that are typically targeted by traditional private equity buyout firms. This approach aims to generate a performance profile based on the same rationale of a buyout firm using public markets.

Indices are unmanaged and do not incur fees. It is not possible to invest directly in an index.
Any investment that has the possibility for profits also has the possibility of losses, including the loss of principal.
There is no guarantee that the investment objective will be realized or that the strategy will generate positive or excess return.
Please see important information on the General Disclosure page, an integral part of this presentation.

About the Team

By combining expertise from theorists, scientists, and engineers to develop and refine a library of alpha sources, the Loomis Sayles Systematic Investing Strategies (SIS) Team creates bespoke indices that seek to consistently deliver diversified, risk-managed investment solutions aligned with the client’s goals and market outlook. Collaborating with insurance carriers, SIS engineers customized market-linked solutions are designed to power their index-based annuity products.

Learn more at www.loomissayles.com/solutions/custom-alpha-indicies/

$9.3
Billion USD

Alpha Strategies Team assets under management

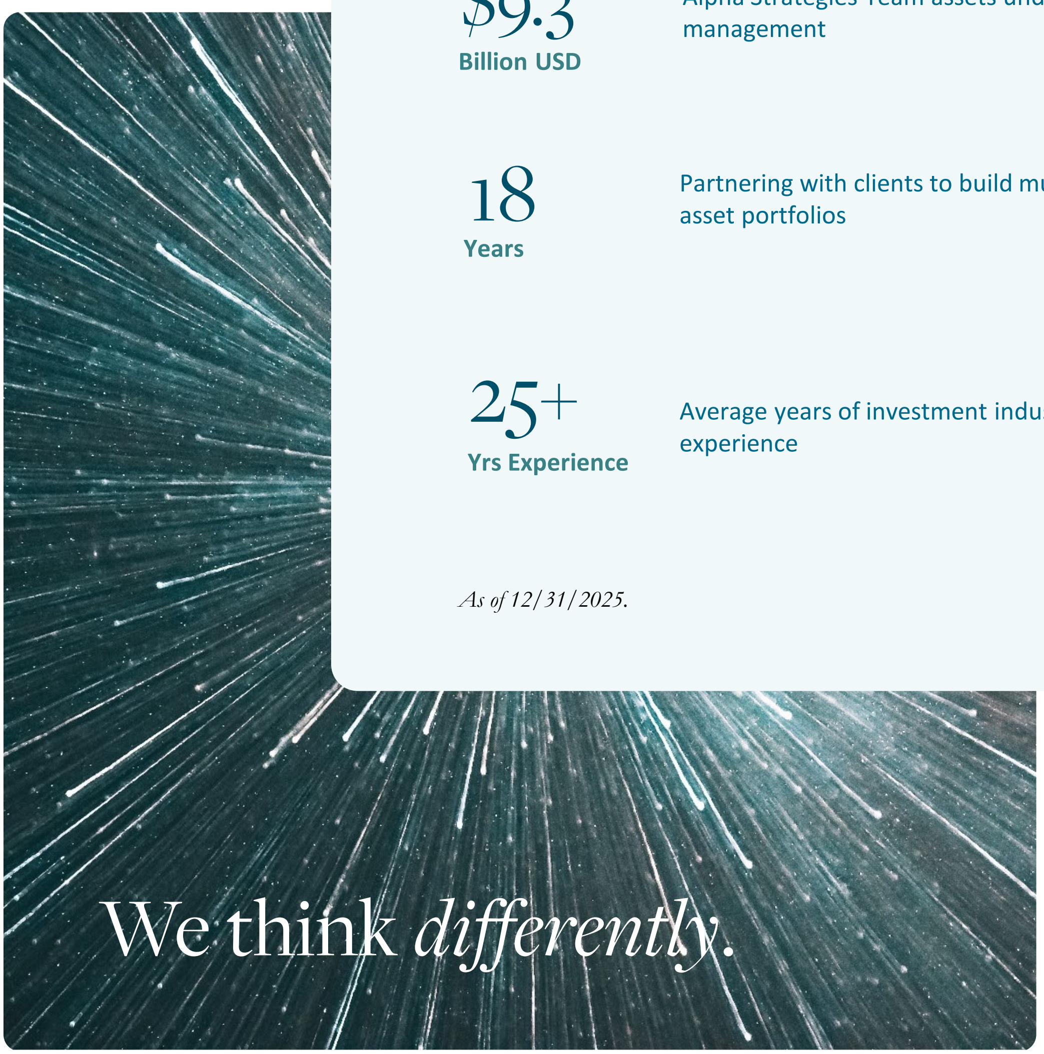
18
Years

Partnering with clients to build multi-asset portfolios

25+
Yrs Experience

Average years of investment industry experience

As of 12/31/2025.



1 The Managed Futures Index is a diversified "all weather" index that seeks to take advantage of price trends in global assets via long and short positions in exchange traded futures contracts. The investment universe includes over 30 exchange-traded futures from four major asset classes: equities, bonds, foreign exchange and commodities.

Allocation among futures contracts is based on trend-following signals that aim to go long rising markets and short falling markets. While there are no formal constraints on the exposure to any one futures contract, the selection model generally results in exposure to between 15-25 futures contracts which receive allocations through an optimizer. The Managed Futures Index is an excess return index which, among other calculation elements that reduce index performance, does not allocate to any interest-bearing cash rate allocations. Because of this, an excess return version of an index will have lower performance than a total return version of the same index would, especially in high interest rate environments.

2 The Loomis Sayles Asset Selector Equity Rotation NER JPY Hedged Index (the "LASER Index") is the exclusive property of Loomis, Sayles & Company, L.P. (Loomis Sayles). Loomis Sayles has contracted with Solactive AG ("Solactive") to maintain and calculate the LASER Index and to license the underlying component indices to Loomis Sayles. The index is not sponsored, promoted, sold, or supported in any other manner by Solactive, nor does Solactive offer any express or implicit guarantee or assurance either with regard to the results of using the index and/or trademarks of the LASER Index or the levels of the LASER Index at any time or in any other respect. Loomis Sayles and the Loomis Sayles Asset Selector Equity Rotation NER JPY Hedged Index are trademarks or service marks of Loomis Sayles.

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Risk factors and other considerations

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The index is comprised of notional assets. *The index tracks the excess return of the underlying assets and is purely notional . There is no actual portfolio of assets to which any person is entitled or in which any person has any ownership interest.*

Strategies relying on the levels of the index may not be successful. *Neither the index nor any of the assets comprising the index are guaranteed to yield specific results. There can be no assurance that the index will be successful. There is a risk that the rules-based methodology of the index does not meet its stated objectives, including meeting its target volatility of 6%, which may result in underperformance.*

There are risks associated with the index methodology. *The calculation of the index employs a mathematical model that employs an equity rotation regime-based strategy which seeks to capitalize on correlations of equities to trends and changes in market regimes. The assumptions behind identifying these regimes and their anticipated impact on the various index components may be incorrect or inaccurate. There is no guarantee that the equity rotation or allocations dictated by the regime signals will be successful, and they may have the opposite of the desired effect. As the regime signals are based on historical events, the timing of the rotation may occur too late or at inopportune times. The index methodology differs from a portfolio that seeks diversified long-term exposure to components with fixed weights. These risks will also affect indirectly the performance of any product or strategy based in part or wholly on the levels of the index.*

Correlation of performance among the index components may reduce the levels of the index. *The thesis underlying the index's allocation methodology is that, if the specific equity components are likely to underperform, the index may avoid losses and even potentially generate positive returns by shifting its exposure to the other equity component, cash or the fixed income market via US Treasury futures. If the equity and fixed income components decline at the same time – in other words, if they prove to be positively correlated – the index's allocation methodology will not be successful, and the index may experience significant declines. This could in turn negatively affect the performance any product or strategy based partly or wholly on the levels of the index.*

The index may have significant exposure to US Treasury futures, which have limited return potential and significant downside potential, particularly in times of rising interest rates. *The US Treasury Futures component (represented by the Solactive 10-Year US Treasury Futures Index) will represent between 50% and 100% of the index depending on the regime. US Treasurys, and futures thereon, are generally viewed as low risk, low reward assets. Accordingly, the US Treasury Futures component offers only limited return potential, which in turn limits the return potential of the index. Moreover although US Treasurys themselves are generally viewed as safe assets, the Solactive 10-Year US Treasury Futures Index tracks the value of a futures contract on 10-Year US Treasury Notes, which may be subject to significant fluctuations and declines. In particular, the value of a futures contract on 10-Year US Treasury Notes is likely to decline if there is a general rise in interest rates. A general rise in interest rates is likely to lead to particularly large losses on the US Treasury Futures component because, in addition to reducing the value of the underlying US Treasury notes, the rise in interest rates will increase the implicit financing cost associated with that index, as described below. As a futures-based index, the Solactive 10-Year US Treasury Futures Index is expected to reflect not only the performance of its corresponding underlying reference asset but also the implicit cost of a financed position in that reference asset. As a result, this index will underperform a direct investment in the relevant reference asset. Any increase in market interest rates would be expected to further increase this implicit financing cost, increasing the negative effect on the level of this index and, therefore, the index.*

The index's Daily Volatility Control mechanism may reduce the appreciation potential of the index and may not equal the target volatility. *The index's daily volatility control mechanism allows the index to dynamically adjust the level of the hypothetical exposure to the index components and hypothetical cash position, depending on the risk environment. However, the volatility control mechanism might limit overall levels of the index in rising markets and may provide imperfect, limited protection in falling markets, particularly against sudden, large market losses. There can be no assurance that the mechanism will be the most effective way to accurately assess volatility or to predict patterns of volatility. There can also be no assurance that the index will achieve its target volatility of 6%. Index components that typically have lower volatility may have lower return potential than components that typically have higher volatility, and any allocation to cash will earn no return at all. If the index has a relatively high allocation to components that provide exposure to fixed-income assets, it will be particularly sensitive to factors that adversely affect the value of fixed-income instruments, such as increases in interest rates or declining perceptions of credit quality. A high allocation to the fixed-income component may also cause the index to underperform a portfolio more heavily weighted with higher volatility assets under certain circumstances.*

Portions of the index may be effectively uninvested and earn no return. *The index, on each day on which it is calculated, adjusts its exposure to the index components in an attempt to maintain a historical volatility approximately equal to an annualized volatility of 6%.If the aggregate weight of the index components is less than 100%, the index will allocate exposure to a hypothetical cash position. As a result, the index may underperform a similar index that provides 100% exposure to the index components. The hypothetical cash position is an uninvested position that does not earn interest or any other return.*

The index value will include the deduction of a daily maintenance fee and a notional interest rate. *The index will include a deduction from the aggregate levels of its components of a Maintenance Fee equal to 0.50% per annum as well as a notional interest rate equal to 3-month USD SOFR. As a result of these deductions, the level of the index will trail the level of a hypothetical identical portfolio from which no such amounts are deducted.*

The index has limited historical data. *The index was launched on September 18, 2018, and therefore the performance shown before that date is hypothetical performance based on back-tested information. The index wouldn't reflect liquidity constraints, fees (other than the maintenance fee) and transaction costs or the impact of actual trading, even when live. Actual historical or back-tested past performance does not constitute an indication of future results. The actual performance of the index may bear little relation to the hypothetical historical results.*

The index has limited public information. *The index is a custom index developed by Loomis Sayles. There is limited information relating to the index that is publicly available. In addition, publicly available information on the index, its methodology and the constituent indices is limited.*

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While our research and investment process incorporate AI and/or machine learning models, the investment decisions are made by the SIS team. As AI models make predictions based on defined datasets and assumptions, their results carry a risk of being skewed due to error and bias. The use of AI automation does not equate to accuracy or objectivity.

Commodity, interest and derivative trading involves substantial risk of loss

Investment vehicles may not be available to all investors and are subject to eligibility.

Any investment that has the possibility for profits also has the possibility of losses, including the loss of principal.

Diversification does not ensure a profit or guarantee against a loss.

Market conditions are extremely fluid and change frequently.

Past performance is no guarantee of future results.

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