

# Loomis Sayles Managed Futures 2 Index

## Objective

Seeks to drive positive returns in both positively or negatively trending global markets

## Approach

Momentum and reversion systematic strategy

## Holdings

73 Global assets including equities, rates, commodities, foreign currency and credit

## Loomis, Sayles & Co.

- Founded in 1926
- More than \$413 billion in assets under management as of June 30, 2025
- Investment philosophy built by a team of MIT-educated portfolio managers and scientists
- Spends \$120 million on the overall research budget annually as of December 3, 2024

Source: Loomis, Sayles & Co.



### MINIMIZE NOISE & IDENTIFY THE MARKET TREND

Monitors markets movement and seeks to minimize noise to focus in on the true trends for all 73 assets.



### CALCULATE AND FORECAST

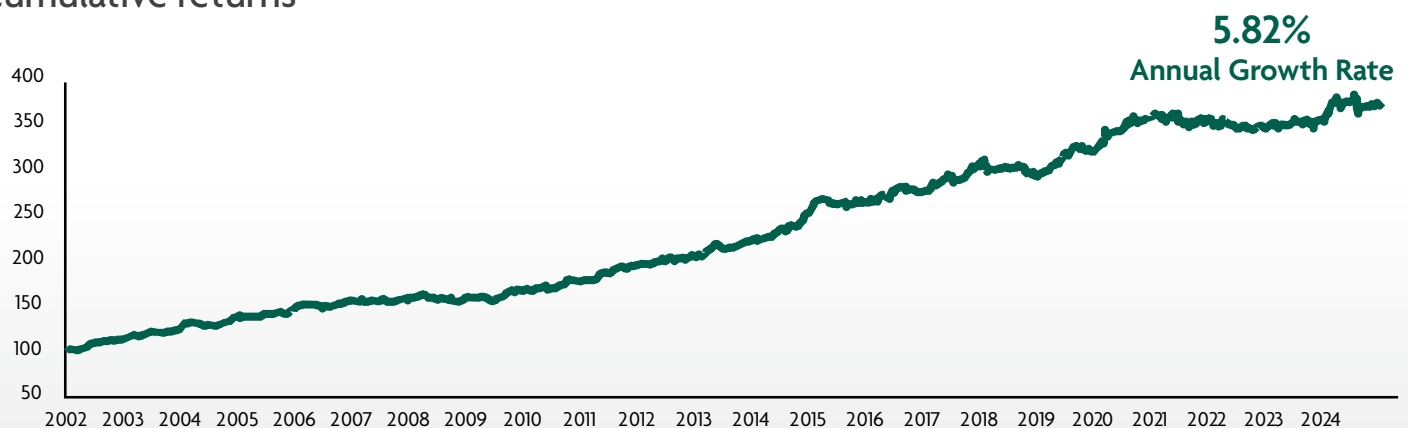
Calculates a forecast model using momentum, reversion and trend-based forecasting models with the filtered market data.



### OPTIMIZE AND DIVERSIFY

Dynamically optimizes, which includes long and short allocations, to seek the highest return potential while controlling for volatility.

## Cumulative returns



Index performance from 1/4/2002 through 12/31/2024. The index performance shown is hypothetical and for illustrative purposes only and does not represent the performance of a specific product. The Loomis Sayles Managed Futures 2 Index was established on 7/2/2025. Performance before this date is back-tested. Hypothetical performance is back-tested by applying the Index methodology to historical financial data when all components were available and was designed with the benefit of hindsight. Back-tested performance is hypothetical and has been provided for informational purposes only. **Past performance is not a guarantee of any future performance.**

# Annual Returns

Year	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
Annual Return	11.35%	9.08%	6.18%	5.25%	2.12%	0.58%	4.99%	6.36%	10.25%	4.91%	8.91%

Year	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Annual Return	13.48%	4.23%	5.13%	9.81%	-3.51%	8.68%	12.90%	-0.73%	-3.56%	3.32%	4.01%

The Loomis Sayles Managed Futures 2 Index was launched on 7/2/2025. All performance information prior to that date is hypothetical and back-tested, and is being provided for illustrative purposes only. The presentation of hypothetical and back-tested data reflects the deduction of fees. The use of hypothetical or simulated performance has inherent limitations. Results during these periods may have been different (perhaps considerably) had the index actually been in existence and are not reliable indicators of future results. In addition, the hypothetical and back- tested data does not reflect the effect of any market disruption events, index adjustment events, or price disrupted days that may have occurred during the back-tested period and does not take into account the unavailability of any affected data. Unlike actual performance records, hypothetical or simulated performance, returns or scenarios may not reflect certain market factors such as liquidity constraints or the impact of actual trading, among other things. Investments carry the possibility for loss as well as profit, including loss of principal. **Past performance is no guarantee of future results.**

**Designed by Loomis, Sayles & Co., a performance-driven investment company. For more information, contact your financial professional or visit [LSMANF2.com](https://www.LSMANF2.com)**



While we are featuring this index keep in mind that other indexes besides the presented ones are also available and that this flyer should not be viewed as allocation advice.

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The Loomis Sayles Managed Futures 2 Index (the "Index") strives to drive positive returns in both positively and negatively trending global markets. Trends are identified using up to seven types of signals with low correlation, selectively applied across five asset classes. The Index is optimized dynamically while controlling volatility by allowing long allocations in assets that are rising and short allocations in assets that are declining.

The Index is managed to a volatility target which tends to reduce the rate of negative performance and positive performance – thus creating more stabilized performance. In calculating the level of the Index, the index methodology deducts a fee equal to 0.50% per year plus rebalancing and servicing costs.

The value of the Index is available at the following website: <https://www.goldmansachsindices.com/products/LSMANF2>

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