

Natixis and Loomis Sayles announce new index offering a stable risk profile through market cycles

LASER index marks Loomis Sayles' entry into the multi-asset custom index space

New York, November 20, 2018 – Natixis has entered into a licensing agreement with Loomis, Sayles & Company, an affiliate of Natixis Investment Managers, to launch the Loomis Sayles Asset Selector Equity Rotation Index (“LASER”).

The index, whose launch marks Loomis Sayles' entry into the multi-asset custom index space, is designed to provide a stable risk profile through market cycles by offering dynamic rebalancing between momentum equity, value equity, and fixed income allocations, while targeting volatility levels of 6 percent.

Dennis Shikar, Head of Equity Markets Americas, Natixis Corporate & Investment Banking said: ““We are delighted to have partnered with Loomis Sayles to offer capital market products on this new index. LASER is an example of the way Natixis innovates to offer highly relevant solutions to our clients, being designed specifically to address the challenges investors currently face in an environment of shifting market dynamics.”

“We designed LASER specifically to provide a dynamic rebalancing and rules-based exposure to US equities and fixed income,” said Harish Sundaresh, portfolio manager and director of Multi Asset Risk Premia Strategies at Loomis Sayles. “Loomis Sayles’s renowned investment expertise pairs well with Natixis’s vast banking capabilities and we look forward to a strong partnership.”

LASER is an excess return index and is calculated in US dollars.

About Natixis

Natixis is the international corporate and investment banking, asset management, insurance and financial services arm of Groupe BPCE, the 2nd-largest banking group in France with 31 million clients spread over two retail banking networks, Banque Populaire and Caisse d’Epargne.

With more than 21,000 employees, Natixis has a number of areas of expertise that are organized into four main business lines: Asset & Wealth Management, Corporate & Investment Banking, Insurance and Specialized Financial Services.

A global player, Natixis has its own client base of companies, financial institutions and institutional investors as well as the client base of individuals, professionals and small and medium-size businesses of Groupe BPCE’s banking networks.

Listed on the Paris stock exchange, it has a solid financial base with a CET1 capital under Basel 3⁽¹⁾ of €12 billion, a Basel 3 CET1 Ratio ⁽¹⁾ of 10.9 % and quality long-term ratings (Standard & Poor’s: A+ / Moody’s: A1 / Fitch Ratings: A).

⁽¹⁾Based on CRR-CRD4 rules as reported on June 26, 2013, including the Danish compromise - without phase-in .

Figures as at September 30, 2018

About Loomis Sayles

Since 1926, Loomis, Sayles & Company has helped fulfill the investment needs of institutional and mutual fund clients worldwide. The firm’s performance-driven investors integrate deep proprietary research and integrated risk analysis to make informed, judicious decisions. Teams of portfolio managers, strategists, research analysts and traders collaborate to assess market sectors and identify



investment opportunities wherever they may lie, within traditional asset classes or among a range of alternative investments. Loomis Sayles has the resources, foresight and the flexibility to look far and wide for value in broad and narrow markets in its commitment to deliver attractive sustainable returns for clients. This rich tradition has earned Loomis Sayles the trust and respect of clients worldwide, for whom it manages \$267.3 billion** in assets (as of September 30, 2018).

Total strategy assets include all assets managed by the respective team.

**Includes the assets of Loomis, Sayles & Co., LP, and Loomis Sayles Trust Company, LLC. Loomis Sayles Trust Company is a wholly owned subsidiary of Loomis, Sayles & Company, LP.

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