

## FUND SNAPSHOT

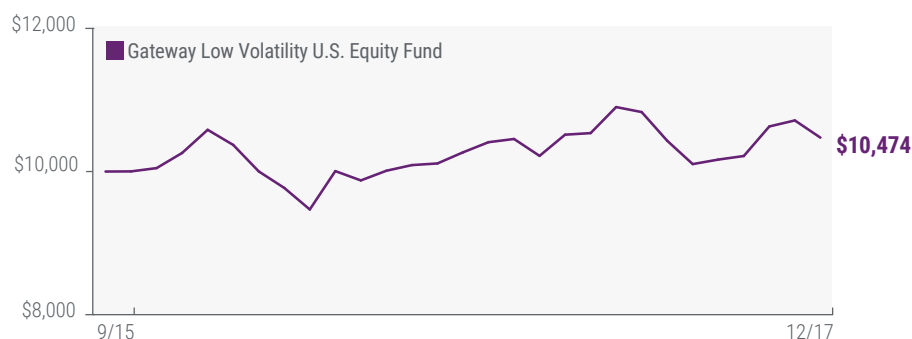
# Gateway Low Volatility U.S. Equity Fund

DECEMBER 2017

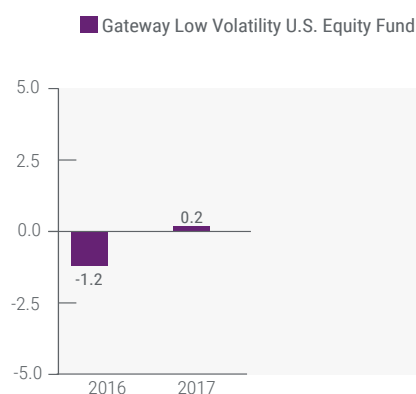
### FUND HIGHLIGHTS

- A low-volatility equity fund that seeks to capture the majority of the returns associated with equity markets while exposing investors to less risk than other equity investments
- Invests in a broadly diversified portfolio of U.S. equity securities that track the U.S. equity market, while using index call and put options to reduce the volatility of the portfolio and generate income
- Potential to enhance the risk-adjusted returns for many portfolios due to its attractive risk/return profile
- Consistent and attractive cash flow from options strategy creates potential for better long-term risk-adjusted returns than equity markets

### GROWTH OF \$10,000<sup>2</sup>



### CALENDAR YEAR RETURNS (%)<sup>2</sup>



COMPOUND RETURNS <sup>2</sup>	%
1 Month	-2.2
3 Months	2.5
6 Months	0.4
Year to Date	0.2
1 Year	0.2
3 Years Annualized	—
5 Years Annualized	—
10 Years Annualized	—
Since Inception (annualized if > 1 yr)	2.0

OPTIONS STATISTICS <sup>3</sup>	Index Calls	Index Puts
Percent hedged with options	> 95%	> 95%
Weighted average moneyness	1.5% ITM – 1.5% OTM	10% – 12.5% OTM
Weighted average days to expiration	39	48
Weighted average call premium to earn	5% – 7.5%	n/a
Weighted average put premium costs	n/a	< 2.5%

### ABOUT THE FUND

#### Investment Objective

Combination of income and capital appreciation

#### Benchmark Index

S&P 500 Index

Inception Date	09/17/2015
Fund Size	\$24,399,616
Management Fee <sup>1</sup> – A / F	1.75% / 0.75%
MER <sup>1</sup> – A / F	2.19% / 1.05%

### FUND CODES

Series	Mutual Fund Trust
Series A	NXG6401
Series A (Hedged)	NXG6401N
Series A (US\$)	NXG6401U
Series H	NXG6403
Series F	NXG6408
Series F (Hedged)	NXG6408N
Series F (US\$)	NXG6408U

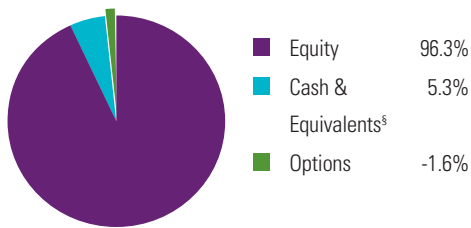
### RISK TOLERANCE

Low	<b>Low – Med</b>	Medium	Med – High	High
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Portfolio as of 12/31/2017

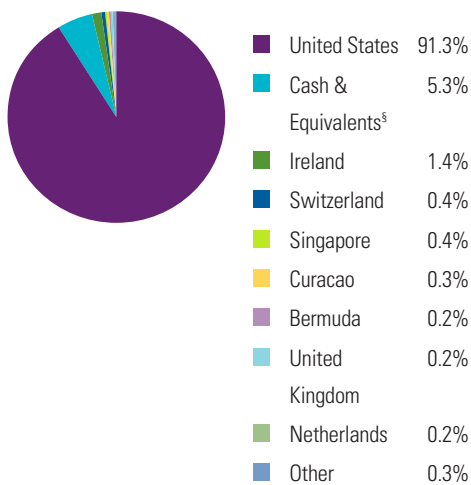
## ASSET ALLOCATION



## CHARACTERISTICS

Characteristic	Fund %
Turnover Ratio (06/30/17)	15.07

## GEOGRAPHIC ALLOCATION



## SECTOR ALLOCATION

Sector	Fund %
Information Technology	18.6
Index Fund	17.8
Financials	11.7
Health Care	10.8
Consumer Discretionary	9.6
Industrials	8.1
Consumer Staples	6.4
Cash & Equivalents <sup>5</sup>	5.3
Energy	4.8
Materials	2.3
Utilities	2.3
Real Estate	2.3
Telecommunication Services	1.6
Index Options	-1.6

## TOP 10 HOLDINGS

Top 10 Holdings	Fund %
iShares Core S&P 500 ETF	17.8
Cash & Equivalents <sup>5</sup>	5.3
Apple Inc	3.0
Microsoft Corp	2.3
Amazon.com Inc	1.6
Facebook Inc A	1.4
Berkshire Hathaway Inc Cl B	1.3
JPMorgan Chase & Co	1.3
Johnson & Johnson	1.3
Exxon Mobil Corp	1.2
<b>Assets in Top 10 Holdings</b>	<b>36.5</b>
<b>Total Holdings</b>	<b>525</b>

<sup>1</sup> Management Fee and MER as of 06/30/17.

<sup>2</sup> Performance for the Gateway Low Volatility U.S. Equity Fund is for Series A.

<sup>3</sup> Weighted average moneyness is how much an option contract's strike price is in-the-money (ITM) or out-of-the-money (OTM) expressed as a percentage of the price of the option contract's underlying asset. Weighted average days to expiration is the weighted average time until the expiration date of the options. Weighted average call premium to earn is the weighted average potential cash flow to be earned from written call options measured as a percentage of stock assets. Weighted average put premium cost is the weighted average price of put options owned measured as a percentage of stock assets.

<sup>5</sup> Cash & Equivalents includes cash, short-term investments and working capital.

Commissions, trailing commissions, management fees and expenses all may be associated with mutual fund investments. Please read the prospectus before investing. The indicated rates of return are the historical annual compounded total returns including changes in share and unit value and reinvestment of all dividends and distributions and do not take into account sales, redemption, distribution or optional charges or income taxes payable by any securityholder that would have reduced returns. Mutual funds are not guaranteed, their values change frequently and past performance may not be repeated. Mutual fund securities are not covered by the Canada Deposit Insurance Corporation or by any other government deposit insurer.

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## MANAGEMENT

### Investment Manager

Gateway Investment Advisers, LLC has over a 35-year history of providing low-volatility equity strategies for risk-conscious investors. The firm's strategy seeks to capture the majority of returns associated with investing in equity securities while exposing investors to less risk than other equity investments. Managers employ index options to generate cash flow and minimize downside risk.

### Co-Managers

Paul R. Stewart, CFA  
 Michael T. Buckius, CFA  
 Kenneth H. Toft, CFA  
 Daniel M. Ashcraft, CFA

Natixis Investment Managers serves financial professionals with more insightful ways to construct portfolios. Powered by the expertise of 26 specialized investment managers globally, we apply Active Thinking<sup>SM</sup> to deliver proactive solutions that help clients pursue better outcomes in all markets. Natixis ranks among the world's largest asset management firms<sup>1</sup> (US\$961.1 billion AUM<sup>2</sup>).

Natixis Investment Managers includes all of the investment management and distribution entities affiliated with Natixis Distribution, L.P. and Natixis Investment Managers S.A. Services/products are not available to all investors in all jurisdictions.

<sup>1</sup> Cerulli Quantitative Update: Global Markets 2017 ranked Natixis Investment Managers (formerly Natixis Global Asset Management) as the 15<sup>th</sup> largest asset manager in the world based on assets under management as of December 31, 2016.

<sup>2</sup> Net asset value as of September 30, 2017.

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