

AlphaSimplex Group chairman announces strategies to position firm for future growth

- *Appoints Duncan Wilkinson as Chief Executive Officer*
- *Expands portfolio teams to provide additional support to growing funds*
- *Elevates Sales & Marketing function*

CAMBRIDGE, MA (March 5, 2014) – AlphaSimplex Group, Chairman and Founder Andrew W. Lo today announced several strategic changes to position the firm for growth in the future. Duncan Wilkinson has been appointed Chief Executive Officer. The firm will expand the portfolio management team supporting its mutual funds, and Lo also announced the promotion of Peter Martin to chief marketing officer.

“We have experienced significant growth over the past few years,” said Lo. “Today’s changes reflect our efforts to position the firm for future success, and I’m confident Duncan is the right leader to help us take the firm into the future.”

AlphaSimplex Group was acquired by Natixis Global Asset Management in 2007. At the time, AlphaSimplex Group had \$500M in assets and 19 employees. It currently has \$3.5B in assets under management, including four mutual funds, and 30 employees.

Wilkinson was formerly Executive Vice President, Director of U.S. Affiliates for Natixis Global Asset Management. He has served on AlphaSimplex Group’s board of directors since 2007. He joined Natixis in 2000 and has held the positions of controller, global treasurer, and deputy global chief financial officer. Prior to joining Natixis, Wilkinson was a senior manager with PricewaterhouseCoopers focusing on investment management clients. He holds a BA from Brown University and an MBA from Boston University. He is a CFA charter holder.

Structuring portfolio management for the future

“We are expanding our portfolio management teams to provide more support and oversight to each fund,” said Xiru Zhang, chief investment officer, AlphaSimplex Group. “This is necessary to guide a larger, more mature asset management firm and positions the company for future growth. This distinguished group of portfolio managers has been collaborating as a team for many years. These changes formalize this collaboration to ensure it continues as we grow, and it recognizes the strong contribution that each portfolio manager provides to the firm.”

Lo will continue in his capacity as chief investment strategist and portfolio manager on each of the company’s mutual funds. In the past, each portfolio management team included Lo, Robert Rickard of Reich & Tang Asset Management, LLC, and one additional portfolio manager. Going forward, Alexander Healy, PhD; Philippe Lüdi, PhD, CFA; Peter Lee; and Robert Sinnott will serve together on each of the four mutual funds – the ASG Diversifying Strategies Fund, ASG Global Alternatives Fund, ASG Managed Futures Strategy Fund and the ASG Tactical U.S. Market Fund. Kevin Maeda and Serena Stone, CFA, of Active Investment Advisors will also continue to serve as portfolio managers on the ASG Tactical U.S. Market Fund team.

New Sales and Marketing Leader

Martin has more than 20 years in the financial services industry. He has played a leadership role in serving AlphaSimplex Group’s clients and driving business development efforts. In his expanded role, he will assume responsibility for all sales and marketing operations for the firm,

including institutional marketing. In addition to chief marketing officer, Martin will continue to serve as director of client portfolio management.

“We established this senior position because the function has become much more strategic and will require senior leadership,” said Lo. “Peter is responsible for a great deal of the growth and brand awareness the firm has seen over the past few years, primarily in our mutual fund business. He is a valued member of our senior executive team and is ideal for this broader role.”

Martin joined AlphaSimplex in 2010 from Natixis Global Asset Management, where he was President of Institutional Services. Earlier at Natixis, Martin founded the firm’s wealth solutions unit and served as Executive Vice President at Natixis Global Associates. Prior to joining Natixis in 2006, Martin spent six years as a managing director and national sales manager with Columbia Management Group. He also founded Katama Advisors, an independent investment consulting firm, and served as regional vice president at Fidelity Investments Institutional Brokerage Group.

Mr. Martin holds a B.S. in Business Administration from the University of New Hampshire.

AlphaSimplex Group’s former president, Jeremiah Chafkin, has announced his plans to leave the company after a short transition period. “We appreciate the contributions Jerry has made to AlphaSimplex,” said Lo. “He’s been a vital part of the leadership team ever since we became part of Natixis. He has been instrumental in growing the firm from a small hedge fund to a full-service asset management company with more than \$3.5B in AUM. I wish him all the best.”

About AlphaSimplex Group

AlphaSimplex Group (ASG) specializes in absolute return strategies, including global macro and dynamic asset allocation. The firm's first mutual fund, Natixis ASG Global Alternatives Fund (GAFAX), was launched in September 2008. ASG was founded in 1999 by Dr. Andrew W. Lo, AlphaSimplex’s Chief Investment Strategist. Dr. Lo is also the Charles E. and Susan T. Harris Professor of Finance at the MIT Sloan School of Management and a recognized thought leader in the fields of behavioral finance and risk management. Dr. Lo has published numerous articles in finance and economics journals, and is author of *The Econometrics of Financial Markets*, *A Non-Random Walk Down Wall Street* and *Hedge Funds: An Analytic Perspective*. For more information, please visit <http://www.alphasimplex.com/>.

About Natixis Global Asset Management, S.A.

Natixis Global Asset Management, S.A. is one of the 15 largest asset managers in the world based on assets under management.¹ Its affiliated asset management companies provide investment products that seek to enhance and protect the wealth and retirement assets of both institutional and individual investor clients. Its proprietary distribution network helps package and deliver its affiliates’ products around the world. Recognized as the #1 U.S. mutual fund family for 2013 performance in the annual *Barron’s*/Lipper Fund Family Ranking,² Natixis Global Asset Management, S.A. brings together the expertise of multiple specialized investment managers based in Europe, the United States and Asia to offer a wide spectrum of equity, fixed-income and alternative investment strategies.

Headquartered in Paris and Boston, Natixis Global Asset Management, S.A.’s assets under management totaled \$867.2 billion (€629.2 billion) as of December 31, 2013.³ Natixis Global Asset Management, S.A. is part of Natixis. Listed on the Paris Stock Exchange, Natixis is a subsidiary of BPCE, the second-largest banking group in France. Natixis Global Asset

Management, S.A.'s affiliated investment management firms and distribution and service groups include Absolute Asia Asset Management; AEW Capital Management; AEW Europe; AlphaSimplex Group; Aurora Investment Management; Capital Growth Management; Caspian Private Equity; Darius Capital Partners; Gateway Investment Advisers; H2O Asset Management; Hansberger Global Investors; Harris Associates; IDFC Asset Management Company; Loomis, Sayles & Company; McDonnell Investment Management; Natixis Asset Management; Ossiam; Natixis Environnement & Infrastructure Luxembourg; Reich & Tang Asset Management; Snyder Capital Management; Vaughan Nelson Investment Management; and Vega Investment Managers. Visit ngam.natixis.com for more information.

¹ *Cerulli Quantitative Update: Global Markets 2013 ranked Natixis Global Asset Management, S.A. as the 15th largest asset manager in the world based on assets under management as of December 31, 2012.*

² *Barron's/Lipper 2013 one-year fund family ranking based on 64 qualifying U.S. fund companies. Each fund family must have at least three funds in Lipper's general U.S.-stock category, one world (global and international), one mixed-asset/balanced (stocks and bonds), two taxable bond and one tax-exempt bond fund. Past performance is no guarantee of future results. For more details visit ngam.natixis.com/TopFundFamily.*

³ *Assets under management (AUM) may include assets for which non-regulatory AUM services are provided. Non-regulatory AUM includes assets which do not fall within the SEC's definition of 'regulatory AUM' in Form ADV, Part 1.*

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