

A Strategic Alternative During Market Corrections

LoCorr Market Trend Fund



March 31, 2025

Market turbulence can trouble investors and motivate them to seek new opportunities for portfolio diversification.

- Investors may want investments that act differently than their traditional portfolio diversifiers, yet offer the potential for enhanced returns.
- Investors may seek low correlation to, and a different sequence of returns than, their current equity and fixed income holdings.
- Investors may look for the opportunity for excess returns during times when their equity holdings are in a correction.

The **LoCorr Market Trend Fund (LOTIX)** can help provide a diversification solution that addresses investor concerns during market uncertainty. Since the inception of the LoCorr Market Trend Fund¹, there have been 20 stock market corrections of 5% or greater. During that time, the Fund has provided an average excess total return of 9.84% over each negative period.

Timeframe	Event	S&P 500	LOTIX	Excess Return
9/19/14-10/15/14	Fears of global slowdown, Ebola, Fed rate hikes	-7.28%	4.40%	11.68%
7/21/15-2/11/16	China stock market crash and U.S. economy & energy prices trigger selloff	-12.96%	4.86%	17.82%
6/9/16-6/27/16	Brexit selloff	-5.52%	-0.41%	5.11%
1/27/18-2/8/18	Hawkish Fed comments trigger surge in volatility, market selloff	-10.10%	-8.93%	1.17%
3/10/18-4/2/18	Global trade war sparks fear as markets plunge	-7.27%	-0.76%	6.50%
9/21/18-12/24/18	Rising rates, weakening global economies, trade war rhetoric	-19.36%	-7.20%	12.17%
5/4/19-6/3/19	China trade war concerns and slower economic growth	-6.62%	-0.58%	6.04%
7/27/19-8/14/19	Plummeting global yields and growth concerns	-5.99%	4.43%	10.43%
2/20/20-3/23/20	COVID-19 concerns and global economic shutdown	-33.79%	-14.33%	19.46%
3/27/20-4/1/20	COVID-19 concerns and global economic shutdown	-6.04%	1.84%	7.88%
6/9/20-6/11/20	COVID-19 resurgence concerns	-7.11%	1.17%	8.27%
9/3/20-9/23/20	COVID-19 resurgence concerns	-9.52%	-6.74%	2.78%
10/13/20-10/30/20	Emergence of Delta COVID-19 variant	-7.43%	-2.54%	4.89%
9/3/21-10/4/21	Rising yields, inflation concerns, and Fed taper talk	-5.12%	-2.35%	2.77%
1/4/22-10/12/22	Russia invasion of Ukraine and rising rates	-24.49%	37.90%	62.39%
12/1/22-12/28/22	Fear of Recession and rising rates	-7.16%	-2.29%	4.88%
2/2/23-3/13/23	Banking sector turmoil, rising rates, ongoing economic fears	-7.53%	-3.55%	2.62%
8/1/23-10/27/23	Consumer spending concerns, surging oil prices, and rising bond yields	-9.94%	1.82%	11.76%
3/29/24-4/19/24	Shifting interest rate outlook, higher than expected inflation data, FED talk changes	-5.40%	1.02%	6.42%
7/17/24-8/5/24	Unwinding Japanese Yen carry trade	-8.45%	-16.79%	-8.34%

Data shown is net of fees.

Average Annual Returns | As of March 31, 2025

	1-Year	5-Year	10-Year	Correlation ² to S&P 500	Correlation ² to BBg Agg
LoCorr Market Trend I (LOTIX)	-11.44%	6.33%	1.60%	0.07	-0.23
ICE BofAML 3-Month T-Bill Index	4.93%	2.56%	1.89%	-0.01	0.13
S&P 500 Index	8.25%	18.59%	12.50%	1.00	0.37

Performance data quoted represents past performance; past performance does not guarantee future results. The investment return and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Current performance of the Fund may be lower or higher than the performance quoted. Performance data current to the most recent month end may be obtained by calling 888-628-2887. Investment performance reflects contractual fee waivers in effect. In the absence of such waivers, total return would be reduced. The Fund's gross expense ratio for Class I is 1.77%.

¹June 30, 2014. ²As of (7/1/14). Index performance is not representative of Fund performance and is for hypothetical illustration purposes only. It is not possible to invest directly in an index.

Help your clients reinforce their portfolios with a solution that seeks to provide:

- Diversification by trading in over 50 global markets
- Low correlation to traditional investments
- Positive absolute returns and downside mitigation

Market Trend Fund

Class A	Class C	Class I
LOTAX	LOTCH	LOTIX

Why LoCorr?

LoCorr Funds offers alternative investments designed to be low-correlated to traditional investments such as stocks and bonds. With the continued uncertainty in the marketplace, we believe now is the time to consider adding low-correlating investment strategies to any portfolio holding a majority of traditional asset classes. Our investment solutions are designed for investment professionals and individual investors who are seeking to achieve better diversification and the potential for reduced risk within their portfolios.

For more information, contact your LoCorr wholesaler or call our sales desk at 888.628.2887.

ICE BofAML 3-Month T-Bill Index tracks the performance of the U.S. dollar denominated U.S. Treasury Bills publicly issued in the U.S. domestic market with a remaining term to final maturity of less than 3 months. S&P 500 Total Return Index is a capitalization weighted unmanaged benchmark index that includes the stocks of 500 large capitalization companies in major industries. This total return index includes net dividends and is calculated by adding an indexed dividend return to the index price change for a given period. Bloomberg U.S. Aggregate Bond Index is a broad-based bond index comprised of government, corporate, mortgage and asset-back issues rated investment grade or higher.

The Fund's investment objectives, risks, charges, and expenses must be considered carefully before investing. The prospectus contains this and other important information about the investment company, and it may be obtained by calling 1.855.LCFUNDS, or visiting www.LoCorrFunds.com. Read it carefully before investing.

Mutual fund investing involves risk. Principal loss is possible. The Fund invests in foreign investments which involve greater volatility and political, economic and currency risks and differences in accounting methods. Investing in commodities may subject the Fund to greater risks and volatility as commodity prices may be influenced by a variety of factors including unfavorable weather, environmental factors, and changes in government regulations. Investments in debt securities typically decrease in value when interest rates rise. This risk is usually greater for longer-term debt securities. Investments in Asset-Backed, Mortgage-Backed, and Collateralized Mortgage-Backed Securities include additional risks that investors should be aware of such as credit risk, prepayment risk, possible illiquidity and default, as well as increased susceptibility to adverse economic developments. Derivative contracts ordinarily have leverage inherent in their terms which can magnify the Fund's potential for gains or losses through increased long and short position exposure. The Fund may access derivatives via a swap agreement. A risk of a swap agreement is the risk that the counterparty to the agreement will default on its obligation to pay the Fund. The Fund will incur a loss as a result of a short position if the price of the short position instrument increases in value between the date of the short position sale and the date on which an offsetting position is purchased. Diversification does not assure a profit nor protect against loss in a declining market.

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