

SCOTIABANK ALTERNATIVE MUTUAL FUND INDEX

The Scotiabank Alternative Mutual Fund Index tracks the performance of the Canadian Alternative Mutual Fund universe. Returns are calculated monthly on an equal-weighted basis. Index constituents are limited to funds that are classified as Alternative Mutual Funds, as defined in National Instrument 81-102. Given the emerging nature of liquid alternatives, there is no minimum track record, or AUM, required for inclusion in the Index at this time.

The Scotiabank Alternative Mutual Fund Index ended March 2019 **up 0.81% MOM** and **up 3.13% YTD** on an equal-weighted basis.

Index Summary

*Month End March 2019	Value	Return MoM	Return YTD
Scotiabank Alternative Mutual Fund Index Equal-Weighted	1,031.26	0.81%	3.13%
S&P TSX Composite	16,102.09	0.64%	12.42%
S&P 500 (quoted in USD)	2,834.40	1.79%	13.07%
S&P 500 (CAD-adjusted)	3,783.64	3.16%	10.68%
DEX 91 Day Treasury Bill Index [†]	412.41	0.13%	0.39%
DEX Universe Bond Index [‡]	1,087.99	2.34%	3.90%

*All returns quoted in CAD except where indicated ‡ Formerly: Scotia Capital Universe Bond Index † Formerly: Scotia Capital 91Day Treasury Bill Index

Historical Monthly Returns

Scotiabank Alternative Mutual Fund Index – Equal-Weighted

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	1.60%	0.69%	0.81%										3.13%



Index Constituents

CIBC Multi-Asset Absolute Return Strategy	Mackenzie Global Long-Short Equity Alpha Fund Series A
Desjardins Alt Long/Short Equity Market Neutral ETF (DANC)	Mackenzie Global Macro Fund Series A
Dynamic Alpha Performance II Fund - Series A	Mackenzie Multi-Strategy Absolute Return Fund Series A
Dynamic Premium Yield PLUS Fund - Series A	Marret Alternative Absolute Return Bond Fund
EHP Advantage Alternative Fund Class A	Munro Alternative Global Growth Class A
EHP Advantage International Alternative Fund F	NBI Liquid Alternatives ETF
EHP Global Arbitrage Alternative Fund A	Picton Mahoney Fortified Active Extension Alternative Fund A
EHP Guardian Alternative Fund Class A	Picton Mahoney Fortified Market Neutral Alternative Fund A
EHP Guardian International Alternative Fund A	Picton Mahoney Fortified Multi-Strategy Alternative Fund A
EHP Select Alternative Fund Class A	Vision Alternative Income Fund Class A
Lawrence Park Alternative Investment Grade Credit Fund A	
Mackenzie Credit Absolute Return Fund Series A	

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