



# 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 September 2019 **down -0.14% MOM** and **up 3.93% YTD** on an equal-weighted basis.

## Index Summary

*Month End September 2019	Value	Return MoM	Return YTD
<b>Scotiabank Alternative Mutual Fund Index Equal-Weighted</b>	<b>1,039.26</b>	<b>-0.14%</b>	<b>3.93%</b>
S&P TSX Composite	16,658.63	1.32%	16.31%
S&P 500 (quoted in USD)	2,976.74	1.72%	18.74%
S&P 500 (CAD-adjusted)	3,941.50	1.18%	15.30%
DEX 91 Day Treasury Bill Index <sup>†</sup>	415.83	0.12%	1.23%
DEX Universe Bond Index <sup>‡</sup>	1,128.41	-0.83%	7.76%

\*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
<b>2019</b>	1.60%	0.69%	0.81%	0.92%	-1.21%	0.72%	0.37%	0.13%	-0.14%				<b>3.93%</b>

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## Index Constituents

Accelerate Enhanced Canadian Benchmark Alternative Fund	Forge First Long / Short Alternative Fund - Series A
Accelerate Private Equity Alpha Fund	Franklin K2 Alternatives Fund Series A
Arrow Global Advantage Alternative Fund Class A	Lawrence Park Alternative Investment Grade Credit Fund A
CC&L Alternative Canadian Equity Fund, Series F	Mackenzie Credit Absolute Return Fund Series A
CC&L Alternative Global Equity Fund, Series F	Mackenzie Global Long-Short Equity Alpha Fund Series A
CC&L Alternative Income Fund, Series F	Mackenzie Global Macro Fund Series A
CIBC Multi-Asset Absolute Return Strategy	Mackenzie Multi-Strategy Absolute Return Fund Series A
Desjardins Alt Long/Short Equity Market Neutral ETF (DANC)	Marret Alternative Absolute Return Bond Fund
Dynamic Alpha Performance II Fund - Series A	Munro Alternative Global Growth Class A
Dynamic Credit Absolute Return II - Series F	NBI Liquid Alternatives ETF
Dynamic Premium Yield PLUS Fund - Series A	NewGen Alternative Income Fund Class F
Dynamic Real Estate & Infrastructure Income II Fund Series A	Picton Mahoney Fortified Active Extension Alternative Fund A
EHP Advantage Alternative Fund Class A	Picton Mahoney Fortified Market Neutral Alternative Fund A
EHP Advantage International Alternative Fund F	Picton Mahoney Fortified Multi-Strategy Alternative Fund A
EHP Foundation Alternative Fund Class A	Purpose Diversified Real Asset Fund Series A CAD
EHP Foundation International Alternative Fund A	Purpose Multi Strategy Market Neutral Fund Series A CAD
EHP Global Arbitrage Alternative Fund A	Russell Investments Yield Opportunities Pool F CAD
EHP Select Alternative Fund Class A	Vision Alternative Income Fund Class A
Forge First Conservative Alternative Fund - Series A	YTM Capital Fixed Income Alternative Fund Series F

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