



# Second engine Multi-Strategy Index™

## Index Factsheet

August 31, 2024

### Objective

Establish an appropriate and representative baseline for measuring the performance of the liquid alternative strategies in Canada.

### Key Features

- Designed to measure the performance of the liquid alternative universe that is increasingly popular, but difficult to track
- Constituents comprised of NI 81-102 alternative mutual funds
- Consists of 1) an overall index, 2) seven strategy-based indices, and 3) three goal-based indices

### Weighting

Equal weighted

### Rebalance Frequency

Quarterly  
(Mar, Jun, Sep, and Dec)

### Re-constitution Frequency

Semi-annual - Jun and Dec

### AUM Requirement

Inclusion: >C\$20 million

Maintenance: >C\$10 million

### Base Value

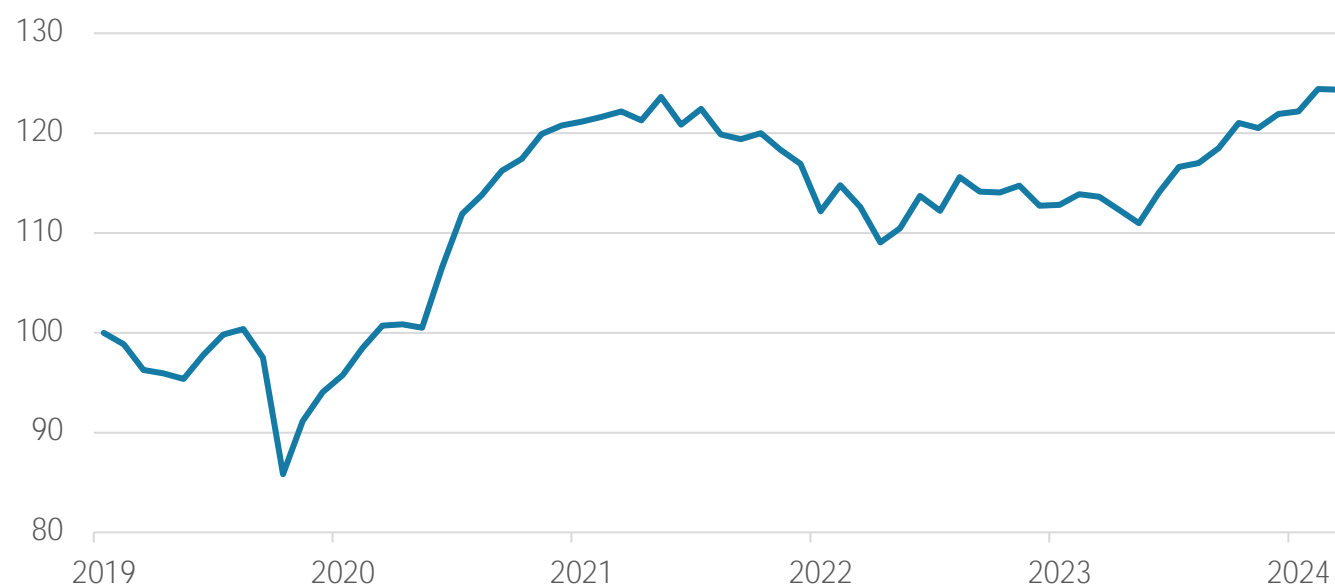
Rebased to 100 on Jun 30, 2019

### Number of Constituents

11

### Cumulative Performance - Net Returns (CAD)

(Jun 30, 2019 - Aug 31, 2024)



### Index Performance (%)

	1M	3M	YTD	1Y	3Y	5Y	Since 06/30/19
Second engine Multi-Strategy Index	0.0	2.0	6.6	9.5	0.6	5.3	4.3
S&P/TSX Composite Index	1.2	5.6	13.7	18.8	7.6	10.6	10.4
ICE BofA Canada Broad Market Index	0.5	3.9	2.3	7.9	-1.2	0.0	0.4

### Index Risk and Return Characteristics

	Annualized Standard Deviation (%)			Sharpe Ratio			Maximum Drawdown	
	3Y	5Y	Since 06/30/19	3Y	5Y	Since 06/30/19	%	Period
Second engine Multi-Strategy Index	6.1	9.0	9.0	-0.45	0.16	0.23	-14.5	Jan 2020 - Mar 2020
S&P/TSX Composite Index	13.7	15.7	15.4	0.31	0.43	0.53	-22.3	Jan 2020 - Mar 2020
ICE BofA Canada Broad Market Index	6.9	6.3	6.3	-0.66	-0.61	-0.30	-15.6	Jul 2020 - Sep 2023

**Correlation (06/30/2019 - 08/31/24)**

	Second engine Multi-Strategy Index	ICE BofA Canada Broad Market Index	S&P/TSX Composite Index
<b>Second engine Multi-Strategy Index</b>	1.00	--	--
<b>ICE BofA Canada Broad Market Index</b>	0.45	1.00	--
<b>S&amp;P/TSX Composite Index</b>	0.89	0.52	1.00

The table above aims to show the correlation coefficient of the Second engine Multi-Strategy Index with broad Canadian equity and fixed income markets.

**Index AUM Characteristics (C\$ million)**

Total	Mean	Median	Largest	Smallest
1,727	157	57	902	17

**Family of Second engine Liquid Alternative Indices**

Second engine  
**Liquid Alternative 35 Index™**



## Disclosure

For further information, please email [support@secondengine.com](mailto:support@secondengine.com).

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