



# MAJESTIC

ASSET MANAGEMENT

Majestic Asset Management is a firm that specializes in alternative investments. Founded in 2006, Majestic is known for its expertise on derivatives and managed futures. Majestic offers investment solutions designed to improve the risk-return profile of traditional portfolios.

Majestic Asset Management LLC is registered as Investment Fund Manager, Portfolio Manager and Exempt Market Dealer with both the AMF and the OSC, as Commodity Trading Manager with the OSC, as Derivatives Portfolio Manager with the AMF and as Commodity Trading Advisor (CTA) with the Commodity Futures Trading Commission (CFTC) and is a member of the National Futures Association (NFA) in the United States.

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# MAJESTIC HISTORICAL PERFORMANCE

APRIL 2018

## GENERAL TERMS

Strategy	Managed Futures
Program Inception	February 2005
Firm AuM	\$321M

## POOLED INVESTMENT VEHICLE

Structure	Mutual Fund Trust
Fund Name	Majestic Global Diversified Fund
Legal Counsel	Fasken Martineau
Auditor	KPMG
Administrator	SGGG Fund Services
Brokers	Société Générale Capital Canada
Custodian	Scotia Capital
Trustee	TSX Trust Company
FundServ Code	MAJ100 / MAJ101 / MAJ102
Unit Classes	A, F and I (Weekly valuation)
Fees (Class F)	1/20 (with HWM)
RSP, TFSA Eligibility	Yes

## STRATEGY DESCRIPTION

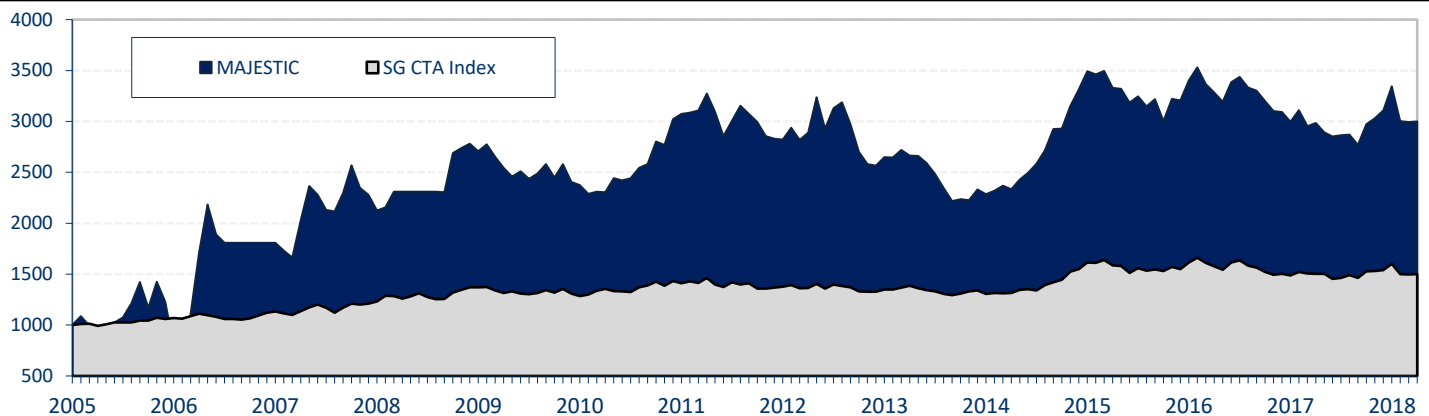
Majestic Managed Futures strategy has evolved over time from covering a few markets in 2005 to over 75 futures instruments today. We now offer a diversified multi-strategy, which is more robust and less volatile, while continuing to capitalize on fear and greed in the marketplace. The strategy, which is available through the Majestic Global Diversified Fund, covers global futures markets such as grains, metals, energy products, soft commodities, meat complexes, currencies, interest rate instruments and stock indices. The strategy's objective is to provide investors with returns that are non-correlated to traditional asset classes such as equities, real estate and bonds. We target higher returns than that of international benchmarks while attempting to offer a less volatile distribution of returns.

CUMULATIVE RETURNS	1 Month	YTD	1 Year	5 Years	Inception <sup>2</sup>
<b>MAJESTIC</b>	<b>0.2%</b>	<b>-3.5%</b>	<b>0.5%</b>	<b>12.6%</b>	<b>200.0%</b>
SP500 Index Total Return	0.3%	-1.0%	11.1%	79.2%	188.2%
SG CTA Trend-Sub Index	0.3%	-3.2%	0.5%	5.7%	66.0%
SG CTA Index	0.2%	-2.6%	-0.3%	8.1%	49.9%
Altegris 40 Index	0.0%	0.0%	2.5%	5.1%	50.8%

<sup>2</sup> Since February 2005.

## MAJESTIC vs SG CTA INDEX

## CUMULATIVE GROWTH OF \$1000



## PERFORMANCE ANALYSIS SINCE 02/2005

Past performance is not necessarily indicative of future results.

### RETURN ANALYSIS

Cummulative return	200.0%	Best year	47.2%
Compound annual return	8.6%	Worst year	-13.5%
Geo-mean monthly return	0.7%	Best 12-month rolling return	126.6%
Annual Standard Deviation	21.6%	Worst 12-month rolling return	-28.9%

### CORRELATION<sup>1</sup>

SP500 Index Total Return	-0.01
SG CTA Trend-Sub Index	0.48
SG CTA Index	0.48
Altegris-40 Index	0.44

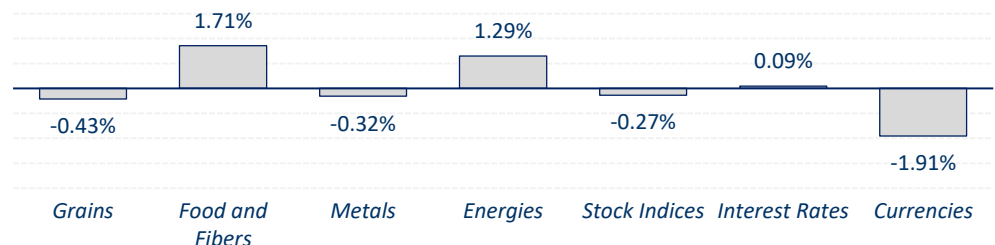
<sup>1</sup> Source: Bloomberg, Barclayhedge.com, Altegris.com

### MONTHLY RETURN PER SECTOR

APRIL 2018

### PERFORMANCE ATTRIBUTION PER SECTOR

Grains	-0.43%
Food and Fibers	1.71%
Metals	-0.32%
Energies	1.29%
Stock Indices	-0.27%
Interest Rates	0.09%
Currencies	-1.91%
<b>Total</b>	<b>0.17%</b>



## HIGHLIGHTS

Since February 2005, MAJESTIC has outperformed the SG CTA Index and the Altegris-40 Index by more than 150% and 149% respectively.

## MAJESTIC ASSET MANAGEMENT

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