

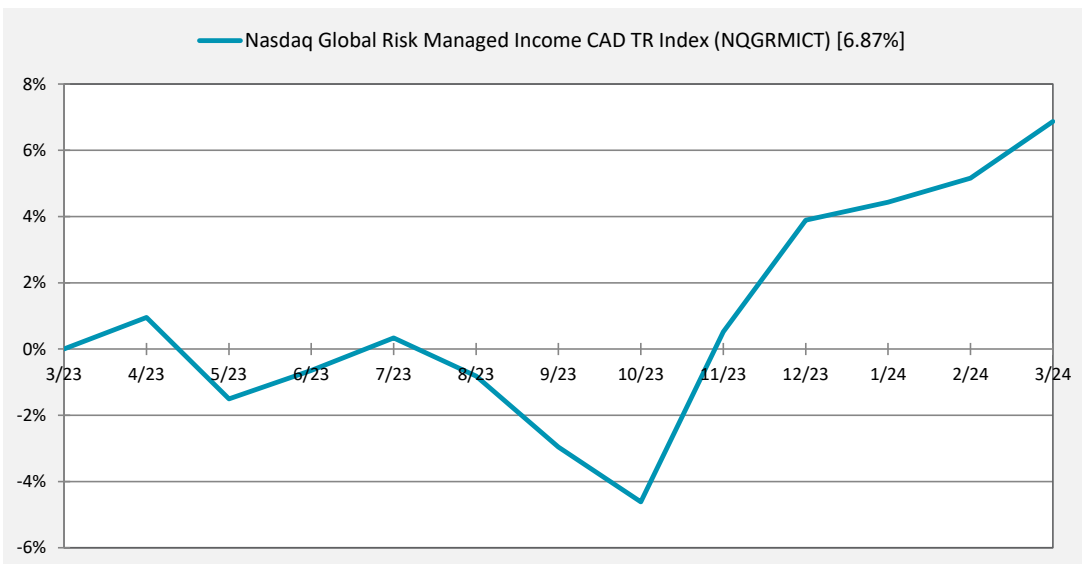


# Nasdaq Global Risk Managed Income CAD Index

The Nasdaq Global Risk Managed Income Index is a rules-based, quantitatively enabled index which is designed to provide risk managed, globally diversified exposure to income generating asset classes to produce a high yield for the risk taken. The index consists of liquid, income-bearing exchange-traded funds ("ETFs") and other exchange traded products across various asset classes to gain the diversified, risk managed exposure.

More information about the Index can be found at <https://indexes.nasdaqomx.com/Index/Overview/NQGRMIC>

## 1-YEAR PERFORMANCE



## QUICK FACTS

**Securities:** 19  
**Currency:** CAD  
**History:** 10/15/2008  
**YTD Return:** 2.87%

## INDEX TICKERS

**Price Return:** NQGRMIC  
**Total Return:** NQGRMICT  
**Net Total Return:** N/A

## TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
ZHY	BMO Hgh Yld US TU	19.04%
CPD	iSh S&P/TSX Pfd	14.00%
ZEF	BMO Emerg Mkts TU	11.36%
VSB	Vang Cdn Short-TU	10.00%
CVD	iShs Con Bnd TU	7.08%
VGG	Van US DivAldx TU	5.36%
XCB	iShs Cor Cda Crp TU	3.58%
CYH	iShs GMDI TU	3.54%
XEI	iShs S&P/TSX Cmt TU	3.46%
VDY	Vang FTSE CHDYI-TU	3.39%

## INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	0.00%	0
Telecommunications	0.00%	0
Health Care	0.00%	0
Financials	94.58%	17
Real Estate	0.00%	0
Consumer Discretionary	0.00%	0
Consumer Staples	0.00%	0
Industrials	0.00%	0
Basic Materials	0.00%	0
Energy	0.00%	0
Utilities	0.00%	0

All Information as of 03/28/2024.

## PERFORMANCE(TR Version)

### ANNUAL

1 Year	6.87%
2 Year	-7.54%
3 Year	3.68%
4 Year	19.40%
5 Year	-10.16%
6 Year	3.61%
7 Year	1.32%
8 Year	9.60%
9 Year	-1.61%
10 Year	5.48%

### CUMULATIVE

1 Year	6.87%
2 Year	-1.18%
3 Year	2.46%
4 Year	22.34%
5 Year	9.91%
6 Year	13.88%
7 Year	15.39%
8 Year	26.46%
9 Year	24.42%
10 Year	31.24%

### CUMULATIVE ANNUALIZED

1 Year	6.87%
2 Year	-0.59%
3 Year	0.81%
4 Year	5.17%
5 Year	1.91%
6 Year	2.19%
7 Year	2.07%
8 Year	2.98%
9 Year	2.46%
10 Year	2.76%

## ANNUALIZED VOLATILITY(TR Version)

### ANNUAL

1 Year	5.49%
2 Year	7.17%
3 Year	3.27%
4 Year	6.21%
5 Year	14.55%
6 Year	3.19%
7 Year	2.52%
8 Year	3.08%
9 Year	4.16%
10 Year	2.84%

### CUMULATIVE

1 Year	5.49%
2 Year	6.39%
3 Year	5.55%
4 Year	5.73%
5 Year	8.29%
6 Year	7.68%
7 Year	7.18%
8 Year	6.80%
9 Year	6.56%
10 Year	6.29%

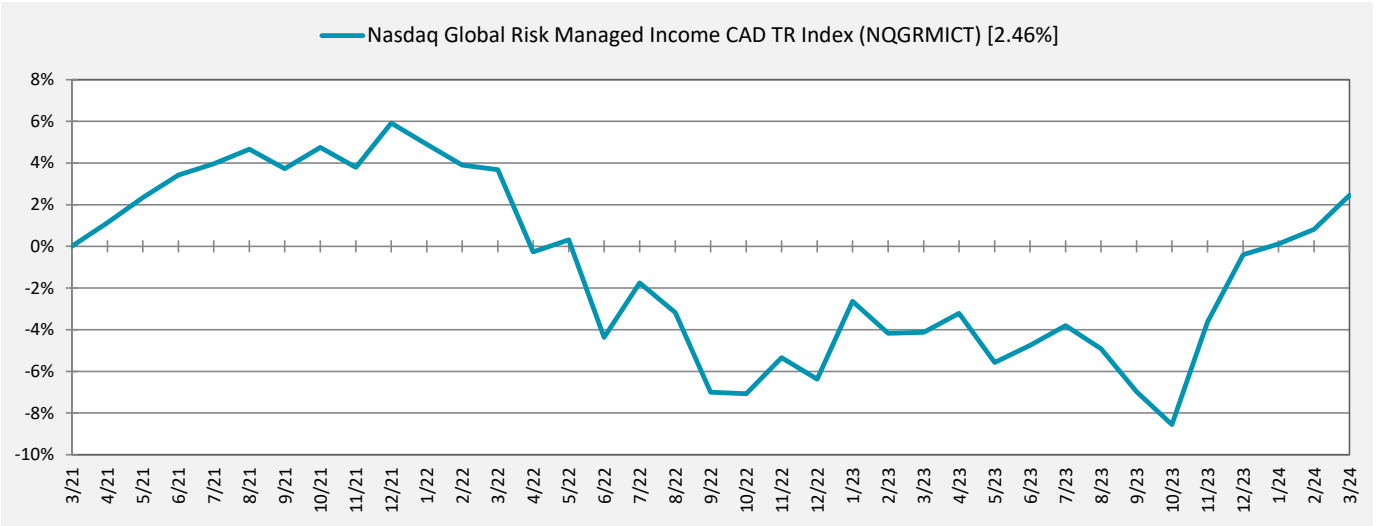
## PERFORMANCE(TR Version)

### CALENDER YEAR

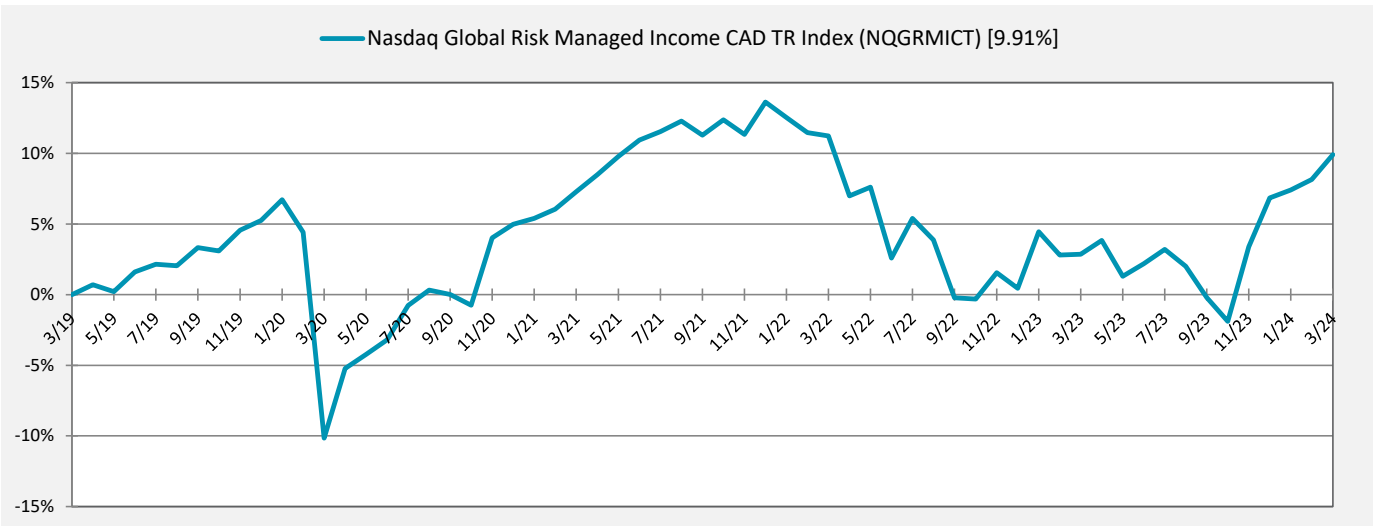
2024	2.87%
2023	6.38%
2022	-11.60%
2021	8.24%
2020	-0.25%
2019	11.46%
2018	-3.44%
2017	5.41%
2016	9.00%
2015	-1.52%

All Information as of 03/28/2024.

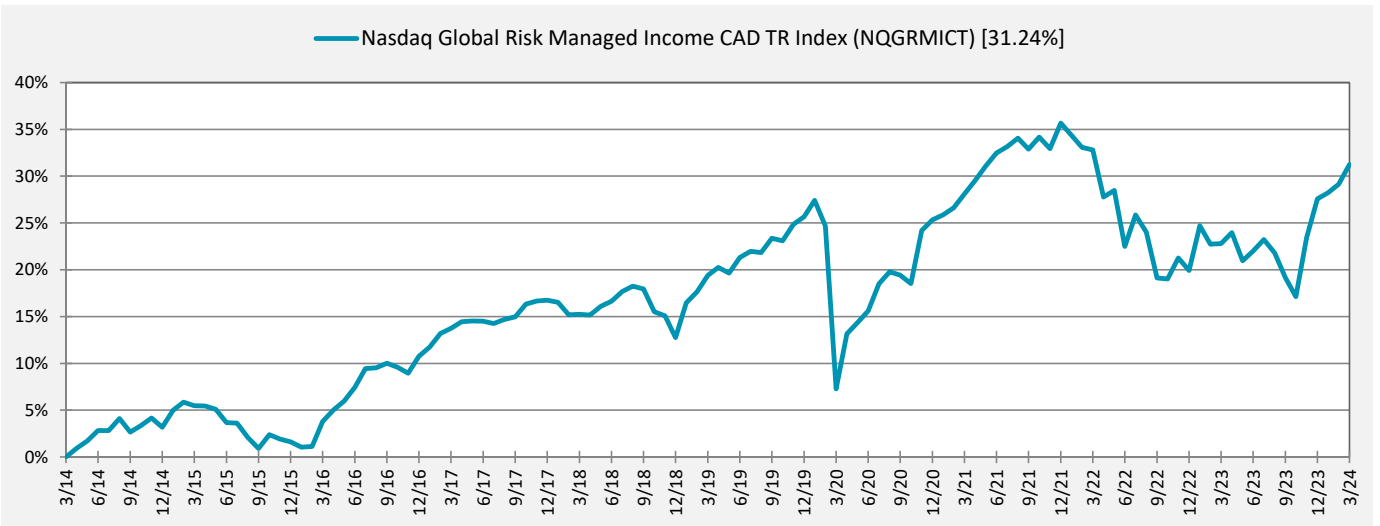
### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



### 10-YEAR PERFORMANCE



All Information as of 03/28/2024.

## MONTHLY PERFORMANCE(TR Version)

Mar 2024	1.63%	Nov 2020	4.79%	Jul 2017	-0.22%
Feb 2024	0.70%	Oct 2020	-0.76%	Jun 2017	-0.02%
Jan 2024	0.52%	Sep 2020	-0.31%	May 2017	0.06%
Dec 2023	3.35%	Aug 2020	1.10%	Apr 2017	0.63%
Nov 2023	5.38%	Jul 2020	2.51%	Mar 2017	0.49%
Oct 2023	-1.70%	Jun 2020	1.09%	Feb 2017	1.30%
Sep 2023	-2.16%	May 2020	1.04%	Jan 2017	0.87%
Aug 2023	-1.15%	Apr 2020	5.49%	Dec 2016	1.65%
Jul 2023	0.99%	Mar 2020	-13.95%	Nov 2016	-0.57%
Jun 2023	0.87%	Feb 2020	-2.16%	Oct 2016	-0.40%
May 2023	-2.43%	Jan 2020	1.39%	Sep 2016	0.46%
Apr 2023	0.95%	Dec 2019	0.65%	Aug 2016	0.06%
Mar 2023	0.05%	Nov 2019	1.42%	Jul 2016	1.88%
Feb 2023	-1.58%	Oct 2019	-0.21%	Jun 2016	1.39%
Jan 2023	3.99%	Sep 2019	1.26%	May 2016	0.90%
Dec 2022	-1.09%	Aug 2019	-0.11%	Apr 2016	1.19%
Nov 2022	1.87%	Jul 2019	0.53%	Mar 2016	2.62%
Oct 2022	-0.09%	Jun 2019	1.39%	Feb 2016	0.09%
Sep 2022	-3.95%	May 2019	-0.49%	Jan 2016	-0.57%
Aug 2022	-1.45%	Apr 2019	0.71%	Dec 2015	-0.30%
Jul 2022	2.74%	Mar 2019	1.49%	Nov 2015	-0.44%
Jun 2022	-4.67%	Feb 2019	1.02%	Oct 2015	1.45%
May 2022	0.57%	Jan 2019	3.30%	Sep 2015	-1.14%
Apr 2022	-3.81%	Dec 2018	-2.02%	Aug 2015	-1.47%
Mar 2022	-0.21%	Nov 2018	-0.40%	Jul 2015	-0.06%
Feb 2022	-0.95%	Oct 2018	-2.05%	Jun 2015	-1.36%
Jan 2022	-0.96%	Sep 2018	-0.25%	May 2015	-0.34%
Dec 2021	2.05%	Aug 2018	0.47%	Apr 2015	-0.03%
Nov 2021	-0.92%	Jul 2018	0.91%	Mar 2015	-0.35%
Oct 2021	0.98%	Jun 2018	0.46%	Feb 2015	0.83%
Sep 2021	-0.89%	May 2018	0.80%	Jan 2015	1.73%
Aug 2021	0.67%	Apr 2018	-0.06%	Dec 2014	-0.94%
Jul 2021	0.53%	Mar 2018	0.04%	Nov 2014	0.81%
Jun 2021	1.06%	Feb 2018	-1.14%	Oct 2014	0.66%
May 2021	1.19%	Jan 2018	-0.20%	Sep 2014	-1.39%
Apr 2021	1.13%	Dec 2017	0.09%	Aug 2014	1.24%
Mar 2021	1.17%	Nov 2017	0.26%	Jul 2014	0.01%
Feb 2021	0.61%	Oct 2017	1.21%	Jun 2014	1.06%
Jan 2021	0.40%	Sep 2017	0.24%	May 2014	0.79%
Dec 2020	0.93%	Aug 2017	0.38%	Apr 2014	0.93%

All Information as of 03/28/2024.

## QUARTERLY PERFORMANCE(TR Version)

Q1 2024	2.87%
Q4 2023	7.06%
Q3 2023	-2.33%
Q2 2023	-0.65%
Q1 2023	2.40%
Q4 2022	0.67%
Q3 2022	-2.74%
Q2 2022	-7.77%
Q1 2022	-2.11%
Q4 2021	2.11%
Q3 2021	0.30%
Q2 2021	3.42%
Q1 2021	2.19%
Q4 2020	4.96%
Q3 2020	3.31%
Q2 2020	7.75%
Q1 2020	-14.63%
Q4 2019	1.86%
Q3 2019	1.69%
Q2 2019	1.60%
Q1 2019	5.91%
Q4 2018	-4.41%
Q3 2018	1.13%
Q2 2018	1.20%
Q1 2018	-1.30%
Q4 2017	1.57%
Q3 2017	0.40%
Q2 2017	0.67%
Q1 2017	2.69%
Q4 2016	0.67%
Q3 2016	2.41%
Q2 2016	3.52%
Q1 2016	2.13%
Q4 2015	0.70%
Q3 2015	-2.66%
Q2 2015	-1.72%
Q1 2015	2.22%
Q4 2014	0.53%
Q3 2014	-0.16%
Q2 2014	2.81%

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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