

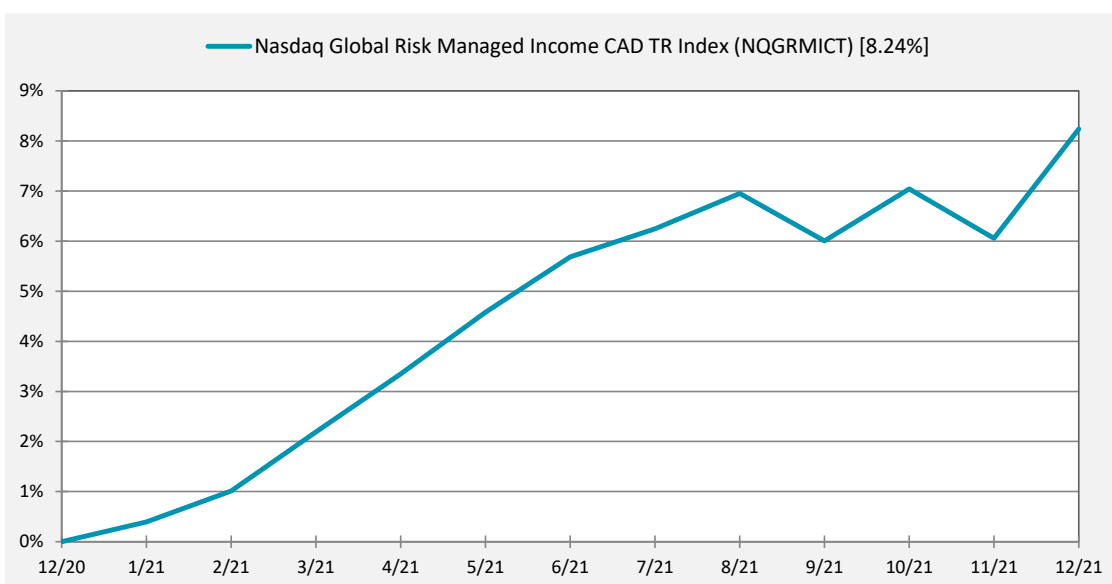


# Nasdaq Global Risk Managed Income CAD Index

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:** 8.24%

## INDEX TICKERS

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

## TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
FSL	FT SL CAD Hdg TU	16.08%
CPD	iSh S&P/TSX Pfd	15.96%
ZHY	BMO Hgh Yld US TU	11.71%
CVD	iShs Con Bnd TU	9.83%
ZEF	BMO Emerg Mkts TU	7.76%
VSB	Vang Cdn Short-TU	5.09%
XEI	iShs S&P/TSX Cmt TU	4.30%
VDY	Vang FTSE CHDYI-TU	4.18%
ZRE	BMO equal Weight TU	3.54%
ZIC	BMO MTerm US CB TU	2.94%

## INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	0.00%	0
Telecommunications	0.00%	0
Health Care	0.00%	0
Financials	95.02%	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 12/31/2021.

## PERFORMANCE(TR Version)

### ANNUAL

1 Year	8.24%
2 Year	-0.25%
3 Year	11.46%
4 Year	-3.44%
5 Year	5.41%
6 Year	9.00%
7 Year	-1.52%
8 Year	6.58%
9 Year	2.53%
10 Year	8.88%

### CUMULATIVE

1 Year	8.24%
2 Year	7.96%
3 Year	20.33%
4 Year	16.20%
5 Year	22.49%
6 Year	33.51%
7 Year	31.48%
8 Year	40.13%
9 Year	43.67%
10 Year	56.43%

### CUMULATIVE ANNUALIZED

1 Year	8.24%
2 Year	3.90%
3 Year	6.36%
4 Year	3.82%
5 Year	4.14%
6 Year	4.94%
7 Year	3.99%
8 Year	4.31%
9 Year	4.11%
10 Year	4.58%

## ANNUALIZED VOLATILITY(TR Version)

### ANNUAL

1 Year	2.98%
2 Year	15.61%
3 Year	2.50%
4 Year	3.41%
5 Year	2.09%
6 Year	3.80%
7 Year	3.65%
8 Year	2.75%
9 Year	4.22%
10 Year	2.33%

### CUMULATIVE

1 Year	2.98%
2 Year	11.24%
3 Year	9.29%
4 Year	8.23%
5 Year	7.42%
6 Year	6.95%
7 Year	6.58%
8 Year	6.24%
9 Year	6.05%
10 Year	5.80%

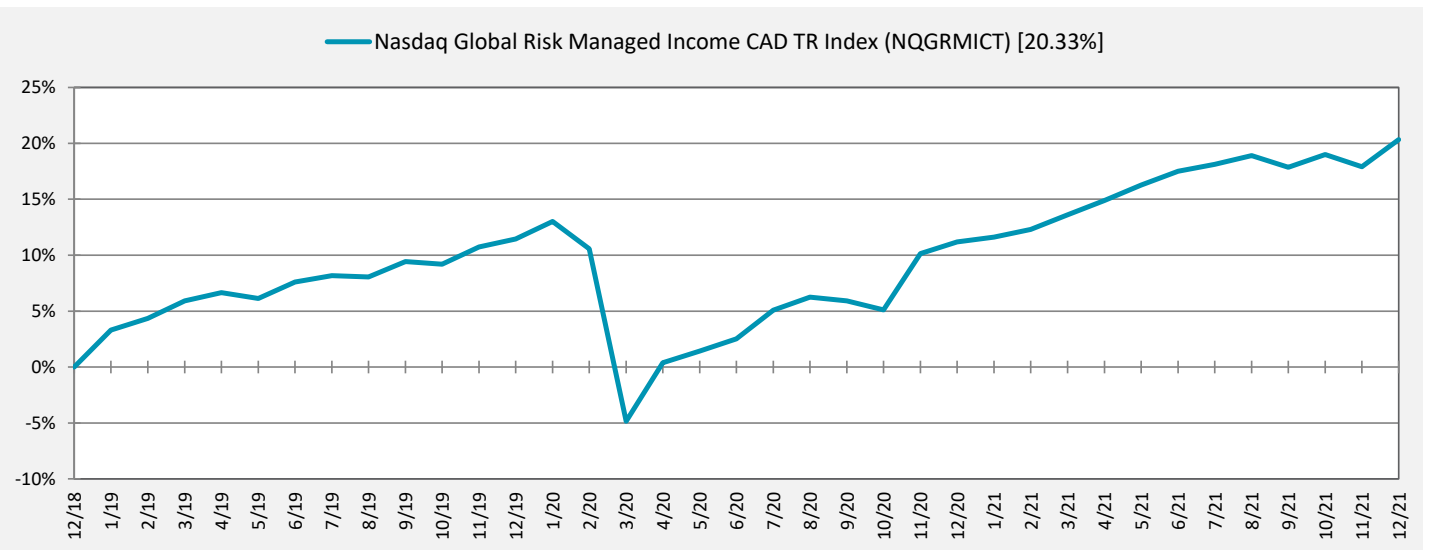
## PERFORMANCE(TR Version)

### CALENDER YEAR

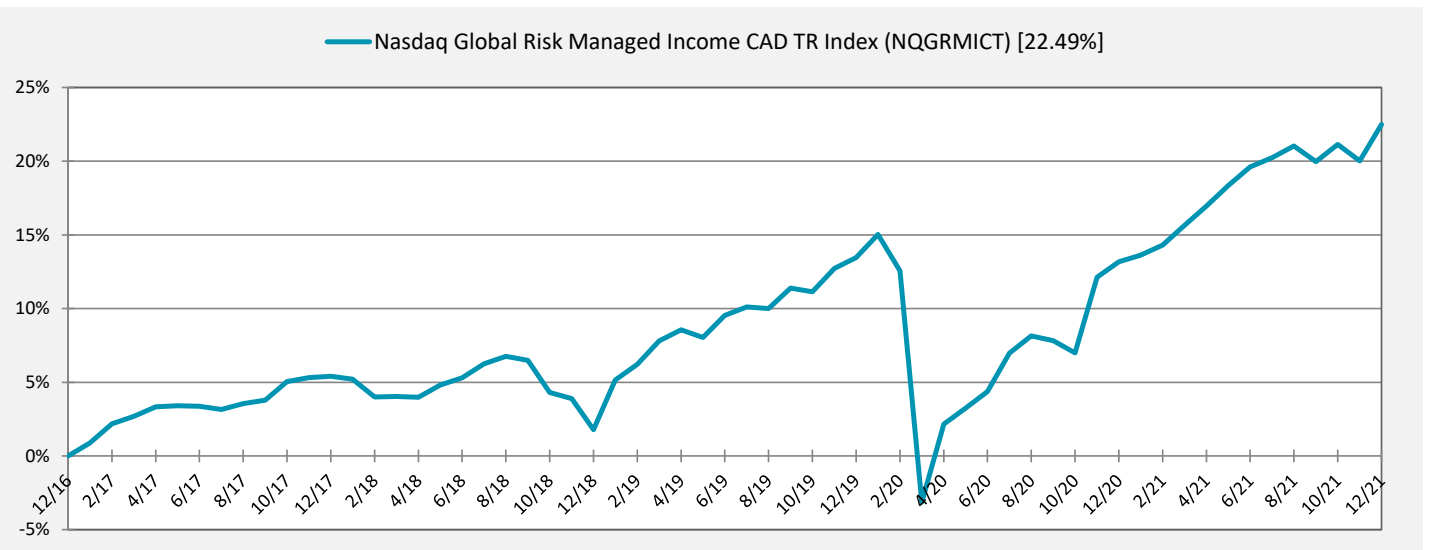
2021	8.24%
2020	-0.25%
2019	11.46%
2018	-3.44%
2017	5.41%
2016	9.00%
2015	-1.52%
2014	6.58%
2013	2.53%
2012	8.88%

All Information as of 12/31/2021.

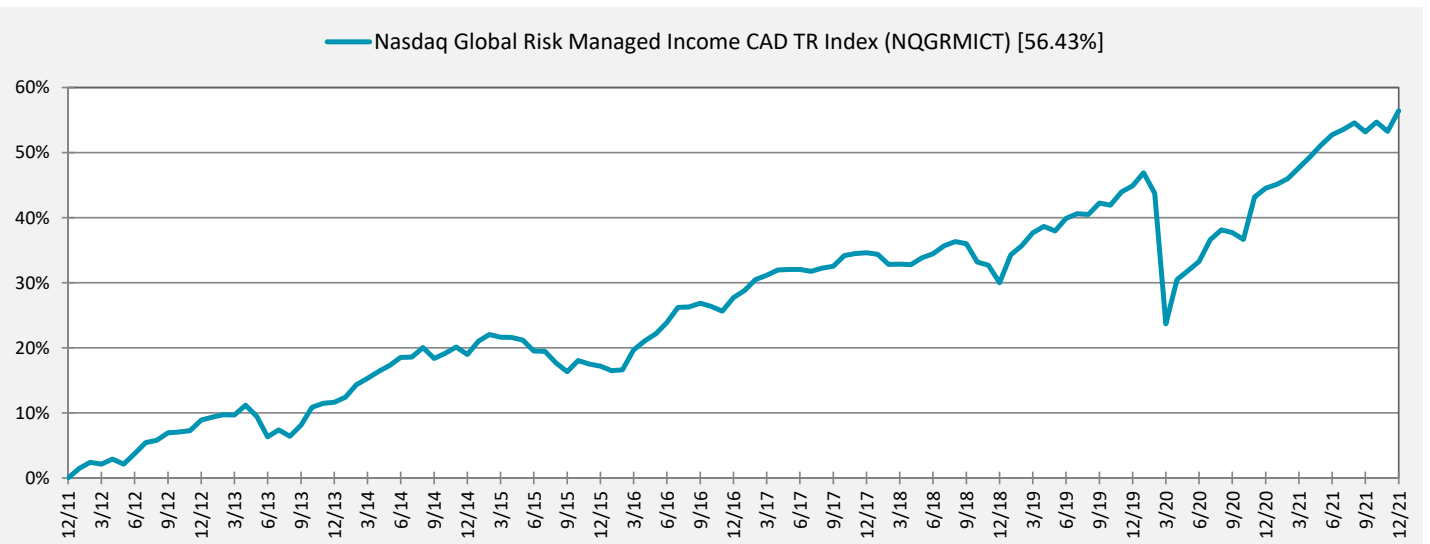
### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



### 10-YEAR PERFORMANCE



All Information as of 12/31/2021.

## MONTHLY PERFORMANCE(TR Version)

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%
Nov 2020	4.79%	Jul 2017	-0.22%	Mar 2014	0.84%
Oct 2020	-0.76%	Jun 2017	-0.02%	Feb 2014	1.72%
Sep 2020	-0.31%	May 2017	0.06%	Jan 2014	0.70%
Aug 2020	1.10%	Apr 2017	0.63%	Dec 2013	0.15%
Jul 2020	2.51%	Mar 2017	0.49%	Nov 2013	0.55%
Jun 2020	1.09%	Feb 2017	1.30%	Oct 2013	2.52%
May 2020	1.04%	Jan 2017	0.87%	Sep 2013	1.60%
Apr 2020	5.49%	Dec 2016	1.65%	Aug 2013	-0.88%
Mar 2020	-13.95%	Nov 2016	-0.57%	Jul 2013	0.97%
Feb 2020	-2.16%	Oct 2016	-0.40%	Jun 2013	-2.86%
Jan 2020	1.39%	Sep 2016	0.46%	May 2013	-1.55%
Dec 2019	0.65%	Aug 2016	0.06%	Apr 2013	1.36%
Nov 2019	1.42%	Jul 2016	1.88%	Mar 2013	-0.01%
Oct 2019	-0.21%	Jun 2016	1.39%	Feb 2013	0.32%
Sep 2019	1.26%	May 2016	0.90%	Jan 2013	0.43%
Aug 2019	-0.11%	Apr 2016	1.19%	Dec 2012	1.50%
Jul 2019	0.53%	Mar 2016	2.62%	Nov 2012	0.22%
Jun 2019	1.39%	Feb 2016	0.09%	Oct 2012	0.11%
May 2019	-0.49%	Jan 2016	-0.57%	Sep 2012	1.07%
Apr 2019	0.71%	Dec 2015	-0.30%	Aug 2012	0.36%
Mar 2019	1.49%	Nov 2015	-0.44%	Jul 2012	1.66%
Feb 2019	1.02%	Oct 2015	1.45%	Jun 2012	1.56%
Jan 2019	3.30%	Sep 2015	-1.14%	May 2012	-0.78%
Dec 2018	-2.02%	Aug 2015	-1.47%	Apr 2012	0.79%
Nov 2018	-0.40%	Jul 2015	-0.06%	Mar 2012	-0.30%
Oct 2018	-2.05%	Jun 2015	-1.36%	Feb 2012	0.93%
Sep 2018	-0.25%	May 2015	-0.34%	Jan 2012	1.47%

## QUARTERLY PERFORMANCE(TR Version)

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%
Q1 2014	3.28%
Q4 2013	3.24%
Q3 2013	1.68%
Q2 2013	-3.06%
Q1 2013	0.75%
Q4 2012	1.82%
Q3 2012	3.11%
Q2 2012	1.56%
Q1 2012	2.11%

All Information as of 12/31/2021.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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