

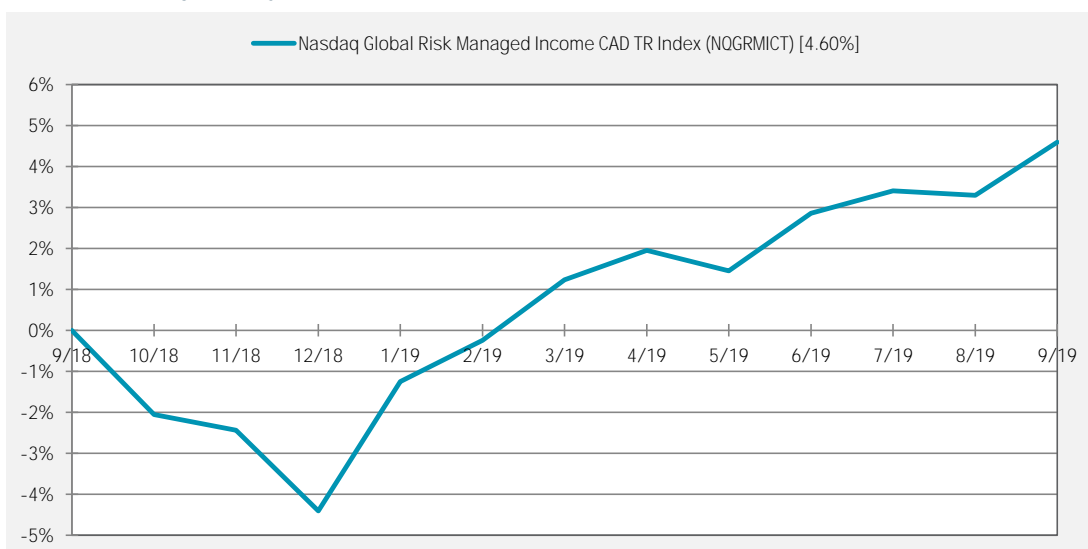


Nasdaq Global Risk Managed Income CAD Index

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/NOGRMIC>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 19
 Currency: CAD
 History: 10/15/2008
 YTD Return: 9.42%

INDEX TICKERS

Price Return: NOGRMIC
 Total Return: NOGRMICT
 Net Total Return: N/A

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
FSL	FT SL CAD HDG TU	12.48%
ZHY	BMO HGH YLD US TU	12.48%
ZEF	BMO EMERG MKTS TU	10.44%
VSB	VANG CDN SHORT-TU	7.91%
CVD	ISHS CON BND TU	6.90%
XEI	ISHS S&P/TSX CMT TU	5.40%
CPD	ISH S&P/TSX PFD	5.36%
XCB	ISHS CDN COR BD TU	4.90%
ZUT	BMO EQ WEIGHT TU	4.50%
HBB	HOR CDN SUB TU-A	4.17%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Oil & Gas	0.00%	0
Basic Materials	0.00%	0
Industrials	0.00%	0
Consumer Goods	0.00%	0
Health Care	0.00%	0
Consumer Services	0.00%	0
Telecommunications	0.00%	0
Utilities	0.00%	0
Financials	95.83%	18
Technology	0.00%	0

PERFORMANCE(TR Version)

ANNUAL

1 Year	4.60%
2 Year	2.60%
3 Year	4.49%
4 Year	9.04%
5 Year	-1.70%
6 Year	9.46%
7 Year	1.12%
8 Year	11.13%
9 Year	2.39%
10 Year	8.30%

CUMULATIVE

1 Year	4.60%
2 Year	7.31%
3 Year	12.13%
4 Year	22.26%
5 Year	20.19%
6 Year	31.55%
7 Year	33.03%
8 Year	47.83%
9 Year	51.36%
10 Year	63.93%

ANNUALIZED

1 Year	4.60%
2 Year	3.59%
3 Year	3.89%
4 Year	5.15%
5 Year	3.75%
6 Year	4.68%
7 Year	4.16%
8 Year	5.01%
9 Year	4.71%
10 Year	5.07%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	3.41%
2 Year	2.55%
3 Year	2.41%
4 Year	3.85%
5 Year	3.77%
6 Year	2.68%
7 Year	3.92%
8 Year	2.98%
9 Year	4.70%
10 Year	4.29%

CUMULATIVE

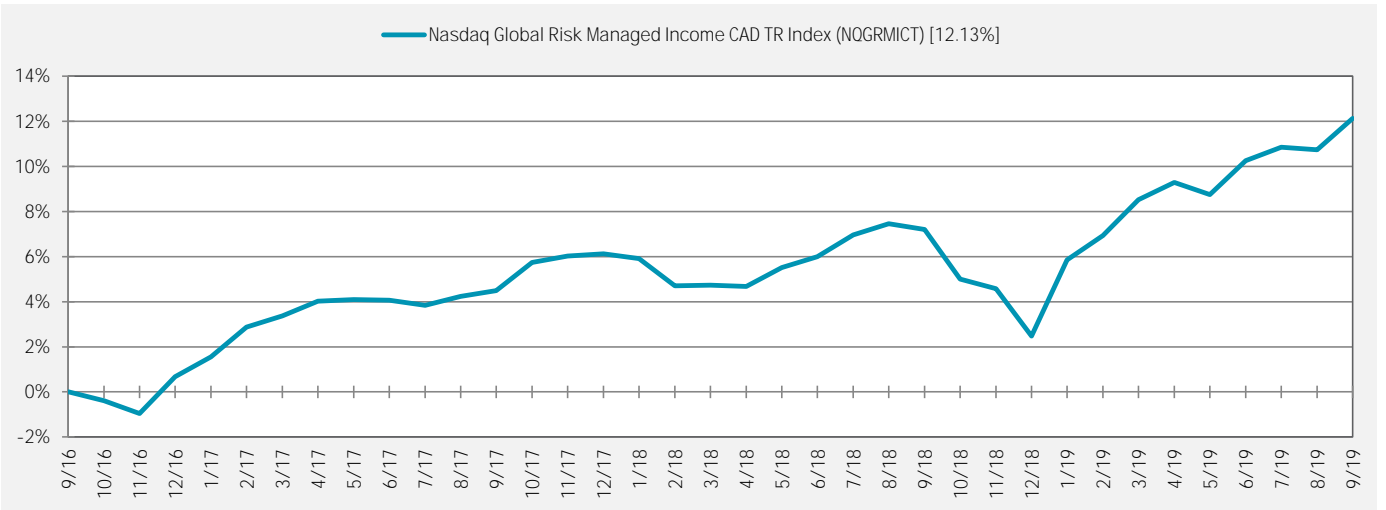
1 Year	3.41%
2 Year	3.01%
3 Year	2.83%
4 Year	3.11%
5 Year	3.26%
6 Year	3.17%
7 Year	3.29%
8 Year	3.25%
9 Year	3.44%
10 Year	3.53%

PERFORMANCE(TR Version)

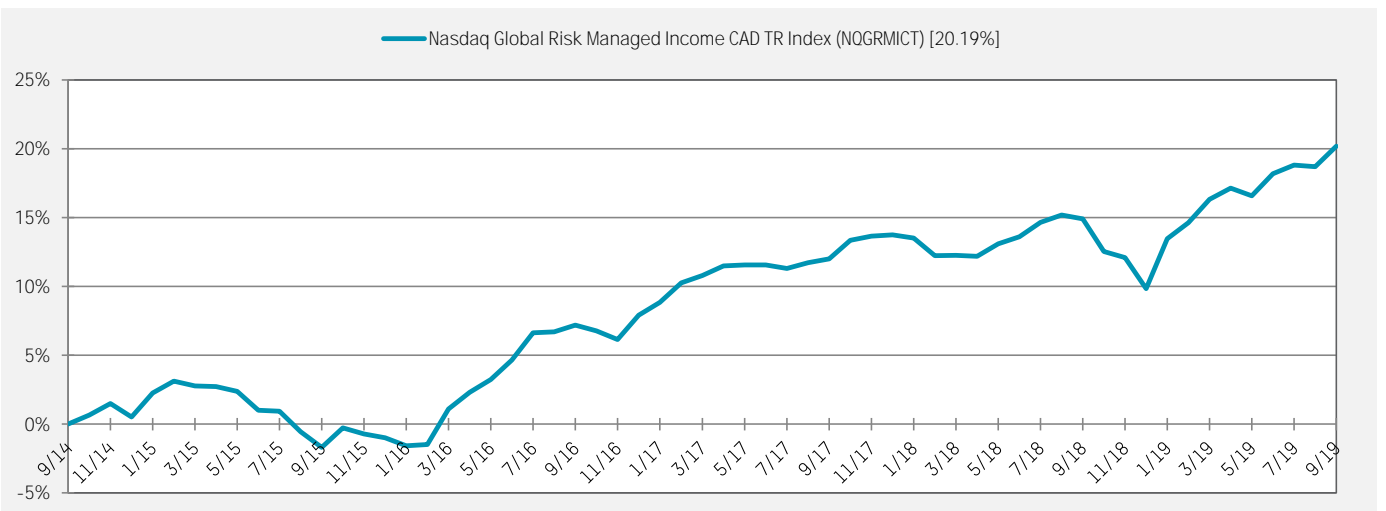
CALENDER YEAR

2019	9.42%
2018	-3.44%
2017	5.41%
2016	9.00%
2015	-1.52%
2014	6.58%
2013	2.53%
2012	8.88%
2011	5.52%
2010	7.09%

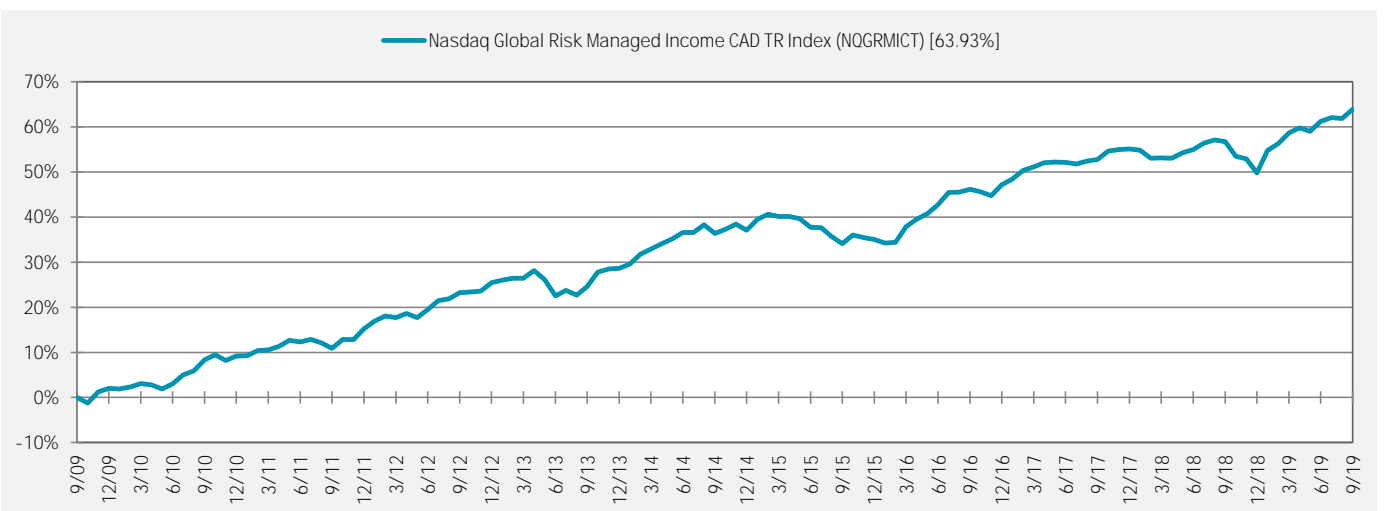
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



MONTHLY PERFORMANCE(TR Version)

Sep 2019	1.26%
Aug 2019	-0.11%
Jul 2019	0.53%
Jun 2019	1.39%
May 2019	-0.49%
Apr 2019	0.71%
Mar 2019	1.49%
Feb 2019	1.02%
Jan 2019	3.30%
Dec 2018	-2.02%
Nov 2018	-0.40%
Oct 2018	-2.05%
Sep 2018	-0.24%
Aug 2018	0.47%
Jul 2018	0.91%
Jun 2018	0.46%
May 2018	0.80%
Apr 2018	-0.06%
Mar 2018	0.04%
Feb 2018	-1.14%
Jan 2018	-0.20%
Dec 2017	0.09%
Nov 2017	0.26%
Oct 2017	1.21%
Sep 2017	0.24%
Aug 2017	0.38%
Jul 2017	-0.22%
Jun 2017	-0.02%
May 2017	0.06%
Apr 2017	0.63%
Mar 2017	0.49%
Feb 2017	1.30%
Jan 2017	0.87%
Dec 2016	1.65%
Nov 2016	-0.57%
Oct 2016	-0.40%
Sep 2016	0.46%
Aug 2016	0.06%
Jul 2016	1.88%
Jun 2016	1.39%

May 2016	0.90%
Apr 2016	1.19%
Mar 2016	2.62%
Feb 2016	0.09%
Jan 2016	-0.57%
Dec 2015	-0.30%
Nov 2015	-0.44%
Oct 2015	1.45%
Sep 2015	-1.14%
Aug 2015	-1.47%
Jul 2015	-0.06%
Jun 2015	-1.35%
May 2015	-0.34%
Apr 2015	-0.03%
Mar 2015	-0.35%
Feb 2015	0.84%
Jan 2015	1.73%
Dec 2014	-0.94%
Nov 2014	0.81%
Oct 2014	0.66%
Sep 2014	-1.39%
Aug 2014	1.24%
Jul 2014	0.01%
Jun 2014	1.06%
May 2014	0.79%
Apr 2014	0.93%
Mar 2014	0.84%
Feb 2014	1.72%
Jan 2014	0.70%
Dec 2013	0.15%
Nov 2013	0.55%
Oct 2013	2.52%
Sep 2013	1.60%
Aug 2013	-0.88%
Jul 2013	0.97%
Jun 2013	-2.86%
May 2013	-1.55%
Apr 2013	1.36%
Mar 2013	-0.01%
Feb 2013	0.32%

Jan 2013	0.43%
Dec 2012	1.50%
Nov 2012	0.22%
Oct 2012	0.11%
Sep 2012	1.07%
Aug 2012	0.36%
Jul 2012	1.66%
Jun 2012	1.56%
May 2012	-0.78%
Apr 2012	0.79%
Mar 2012	-0.30%
Feb 2012	0.93%
Jan 2012	1.47%
Dec 2011	2.15%
Nov 2011	-0.04%
Oct 2011	1.78%
Sep 2011	-1.10%
Aug 2011	-0.68%
Jul 2011	0.53%
Jun 2011	-0.34%
May 2011	1.21%
Apr 2011	0.72%
Mar 2011	0.13%
Feb 2011	1.05%
Jan 2011	0.02%
Dec 2010	0.92%
Nov 2010	-1.14%
Oct 2010	1.07%
Sep 2010	2.24%
Aug 2010	0.90%
Jul 2010	1.95%
Jun 2010	1.07%
May 2010	-0.90%
Apr 2010	-0.26%
Mar 2010	0.78%
Feb 2010	0.40%
Jan 2010	-0.11%
Dec 2009	0.76%
Nov 2009	2.53%
Oct 2009	-1.28%

QUARTERLY PERFORMANCE(TR Version)

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%
Q4 2011	3.93%
Q3 2011	-1.25%
Q2 2011	1.60%
Q1 2011	1.21%
Q4 2010	0.84%
Q3 2010	5.18%
Q2 2010	-0.10%
Q1 2010	1.07%
Q4 2009	1.98%

All Information as of 09/30/2019.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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