

GENERAL INFORMATION

Strategy type Absolute return fixed income
 Benchmark FTSE Canada Cdn Trsy Bill 30 Day
 Structure Separately managed account
 *Mutual fund: forthcoming
 Inception date February 2019
 Management fee 1.00%

STRATEGY DESCRIPTION

Nymbus Quant Absolute Return Bond is a strategy that seeks to generate stable risk-adjusted absolute returns consisting of dividends, interest income and capital gains by investing primarily in investment grade corporate debt and debt-like securities, with a focus on capital preservation. The strategy is actively managed, using computer modeling and artificial intelligence, to optimize current income and mitigates interest rate risk to generate returns regardless of the interest rate environment. It is designed to offer the benefits of a core bond approach – capital preservation, liquidity and diversification – but with higher income potential and the opportunity to minimize downside risk to a greater degree.

STRATEGY DETAILS



Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Annual
2021	0.46%												0.46%
2020	0.60%	-0.34%	-6.72%	3.81%	3.49%	2.68%	2.80%	0.19%	0.17%	0.29%	1.99%	0.75%	9.69%
2019		0.98%	0.54%	0.77%	-0.67%	0.31%	0.73%	0.48%	-0.16%	-0.05%	0.64%	0.31%	3.94%

Note: This information does not reflect the expected performance of the strategy and is provided solely for the purpose of illustrating the experience of Nymbus Capital Group Inc. and past results of the Nymbus Quant Income Plus strategy.

RISK ANALYSIS*

Net Yield to Maturity	5.55%	Max Drawdown	-7.04%
Sharpe Ratio	1.06	Sortino Ratio	0.79
Annualized St. Dev.	6.62%	Long Exposure	266.5%
Downside Deviation	8.92%	Short Exposure	-167.3%
Positive Periods	79.17%	Net Exposure	99.2%

INVESTMENT TEAM



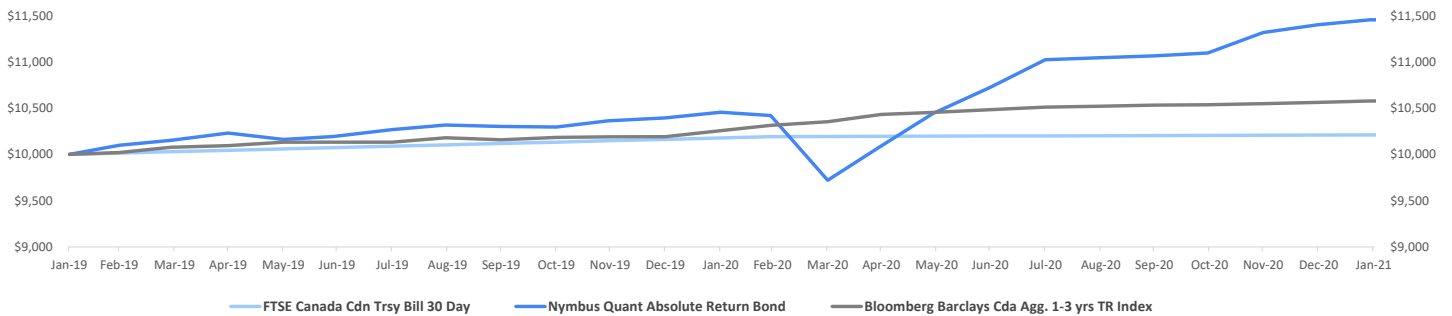
GABRIEL CEFALONI
 Chief Investment Officer
 Capital mkts experience: 13 yrs
 Expertise: Fixed income derivatives, applied maths & computer science.



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CONTACT

CUMULATIVE RETURNS



As of 1/31/2021	Risk Details		Total Returns			Annualized Returns			Standard Dev. (s)	Sharpe Ratio (s)	Correlation (s)
	Duration (Credit Rating)	1 Month	3 Months	YTD (2020)	1 Year	3 Years	5 Years	Since Inception			
Nymbus Quant Absolute Return Bond	2.3 (A-)	0.46%	3.23%	0.46%	9.55%	7.03%	9.36%	1.06	1.00		
Bloomberg Barclays Cda Agg. 1-3 yrs TR Ii	1.94 (AA-)	0.15%	0.40%	0.15%	3.13%	2.85%	1.12%	3.61	0.06		
FTSE Canada Cdn Trsy Bill 30 Day	N/A (N/A)	0.02%	0.05%	0.02%	0.32%	1.04%	0.32%	-7.34	-0.15		

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