

GENERAL INFORMATION

Strategy type Absolute return fixed income
Benchmark FTSE TMX Canada Cdn Trsy Bill 30 Day
Structure Separately managed account
 *Mutual fund: forthcoming
Inception date February 2018
Management fee 0.70%

STRATEGY DETAILS



STRATEGY DESCRIPTION

For income-oriented investors who seek a bond investment offering the potential for a relatively high and consistent stream of income with an emphasis on high-quality fixed income securities. The strategy is actively managed, using a combination of computer models and the expertise of Nymbus' fixed income team, to maximize current income while maintaining a relatively low risk profile. The strategy can be more or less aggressive per client mandate.

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Annual
2018	-1.24%	-1.15%	-1.30%	0.68%	-0.94%	-0.29%	-0.07%	0.14%	-0.86%				-5.02%
2017	1.00%	1.49%	0.20%	1.58%	0.77%	-1.53%	-0.06%	1.26%	-0.99%	0.89%	-0.36%	-0.64%	3.61%
2016	0.33%	-0.47%	2.84%	1.30%	0.58%	1.63%	1.24%	0.65%	0.88%	-0.19%	-2.39%	0.45%	6.97%
2015	2.97%	0.77%	0.26%	0.10%	0.59%	-1.02%	0.67%	-1.47%	-0.60%	0.75%	-0.21%	-0.58%	2.18%
2014	2.56%	1.32%	-0.20%	1.27%	2.07%	0.43%	-0.35%	1.04%	-1.23%	1.12%	0.88%	-1.30%	7.79%
2013	2.45%	1.30%	0.41%	1.80%	-1.73%	-3.81%	1.25%	-1.14%	1.84%	2.15%	-0.08%	-0.50%	3.81%

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., past results (blue font color) and estimated past results (black font color) of the Nymbus Quant Monthly Income strategy.

RISK ANALYSIS*

Net Yield to Maturity	4.80%
Sharpe Ratio	0.76
VAR (~99%)	3.24%
Downside Deviation	2.72%
Positive Periods	57.97%
Sortino Ratio	1.23
Long Exposure	299.0%
Short Exposure	-198.8%
Net Exposure	100.2%

INVESTMENT TEAM



GABRIEL CEFALONI
 Chief Investment Officer
 Capital mkt's experience: 11 yrs
 Expertise: Fixed income derivatives, applied maths & computer science.

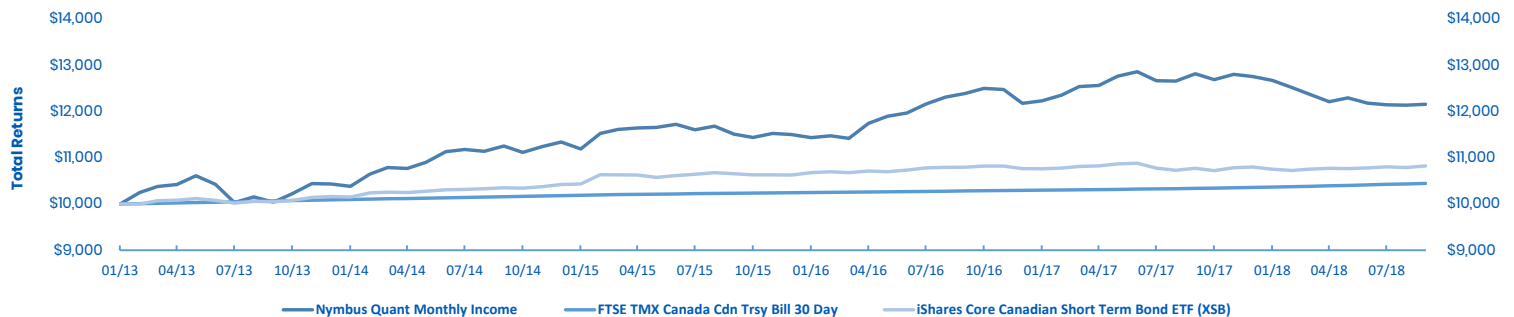
PIERRE MORIN
 Managing Director, Fixed Income
 Capital mkt's experience: 25 yrs
 Expertise: Credit, alternative fixed income



MARC RIVET
 CEO, CCO, CRO
 Capital mkt's experience: 30 yrs
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CONTACT

CUMULATIVE RETURNS* (GROWTH OF \$10,000)



As of 9/30/2018	Risk Details Duration (Credit Rating)	Total Returns			Annualized Returns			Inception (SI: Feb18)	Standard Dev. (SI)	Sharpe Ratio (SI)	Correlation (SI)
		1 Month	3 Months	YTD (2018)	1 Year (Est.)	3 Years (Est.)	5 Years (Est.)				
Nymbus Quant Monthly Income	2.79 (A+)	-0.86%	-0.79%	-4.93%	-5.04%	1.75%	3.34%	-3.74%	1.85%	-2.56	-
FTSE TMX Canada Cdn Trsy Bill 30 Day	0.08 (AAA)	0.12%	0.31%	0.83%	1.04%	0.68%	0.73%	0.77%	0.04%	-6.18	0.08
iShares Core Cdn Short Term Bond	2.74 (AA-)	-0.21%	-0.03%	0.47%	0.74%	0.53%	1.40%	0.72%	0.56%	-0.49	-0.22

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