

NORTH AMERICAN BASKET™ Performance Summary

Description:

The North American basket, a 5 year investment, is bench marked against 12 North American based companies.

This spreadsheet is intended to provide information regarding the estimated performance to date.

AS AT: 30-Sep-21

Series	Start Date	End Date *	Return to Date	Annualized Return
NA16-12-5UP	16-Dec-16	10-Dec-21	21.96%	4.05%
NA17-02-5UP	17-Feb-17	10-Feb-22	22.90%	4.21%
NA17-03-5UP	22-Mar-17	16-Mar-22	22.02%	4.06%
NA17-04-5UP	20-Apr-17	13-Apr-22	21.78%	4.02%
NA17-06-5UP	20-Jun-17	13-Jun-22	19.41%	3.61%
NA17-09-5UP	19-Sep-17	12-Sep-22	21.06%	3.90%
NA17-12-5UP	19-Dec-17	12-Dec-22	16.31%	3.07%
NA18-02-5UP	23-Feb-18	17-Feb-23	24.23%	4.43%
NA18-03-5UP	29-Mar-18	22-Mar-23	28.03%	5.07%
NA18-04-5UP	27-Apr-18	21-Apr-23	28.75%	5.18%
NA18-06-5UP	27-Jun-18	21-Jun-23	31.62%	5.65%
NA18-09-5UP	26-Sep-18	20-Sep-23	22.66%	4.17%
NA18-12-5UP	19-Dec-18	13-Dec-23	28.59%	5.16%
NA19-02-5UP	22-Feb-19	16-Feb-24	18.48%	3.45%
NA19-03-5UP	28-Mar-19	21-Mar-24	13.51%	2.57%
NA19-04-5UP	26-Apr-19	19-Apr-24	12.51%	2.38%
NA19-06-5UP	25-Jun-19	19-Jun-24	9.67%	1.86%
NA19-09-5UP	26-Sep-19	19-Sep-24	9.50%	1.83%
NA19-12-5UP	23-Dec-19	18-Dec-24	7.92%	1.54%
NA20-02-5UP	25-Feb-20	18-Feb-25	6.45%	1.26%
NA20-03-5UP	24-Mar-20	17-Mar-25	30.95%	5.54%
NA20-04-5UP	24-Apr-20	17-Apr-25	13.55%	2.57%
NA20-06-5UP	25-Jun-20	18-Jun-25	18.37%	3.43%
NA20-09-5UP	24-Sep-20	17-Sep-25	13.16%	2.50%
NA20-12-5UP	23-Dec-20	16-Dec-25	10.81%	2.07%
NA21-02-5UP	18-Feb-21	11-Feb-26	9.45%	1.82%
NA21-03-5UP	18-Mar-21	11-Mar-26	9.31%	1.80%
NA21-04-5UP	16-Apr-21	9-Apr-26	6.35%	1.24%
NA21-06-5UP	18-Jun-21	11-Jun-26	6.43%	1.25%
NA21-09-5UP	22-Sep-21	15-Sep-26	10.52%	2.02%

The valuations set out above concern only the transactions described above and are provided to you on the following terms and conditions:

i. The valuations are intended for you information only and are not to be provided to, or used by any other person or party. SaskCentral does not accept or assume any liability by providing these valuations to you and specifically disclaims any liability arising from any use you may make of the valuations.



ii. Due to the manner in which the valuations are calculated, the valuations do not, and are not intended to, reflect the actual replacement value of the transactions (also referred to as the "price to unwind" the transaction). The valuations do not constitute either a bid or an offer to unwind the relevant transactions. If SaskCentral subsequently decides to quote a firm price to unwind one or more of the relevant transactions, prior to the stated maturity, the firm price will differ from prior valuations for the transactions and can be less favourable to you.

¹ End Date represents final index date