



Canadian Low Volatility Equity (London Capital)

Built for times like these

As at April 14, 2020

Canadian Low Volatility Equity (London Capital)

A diverse portfolio designed to smooth
the ride through Canadian market cycles

GLC's [Canadian Low Volatility \(London Capital\)](#) portfolio was
built for times like these – and investors are reaping the rewards!

“Defense wins championships.”

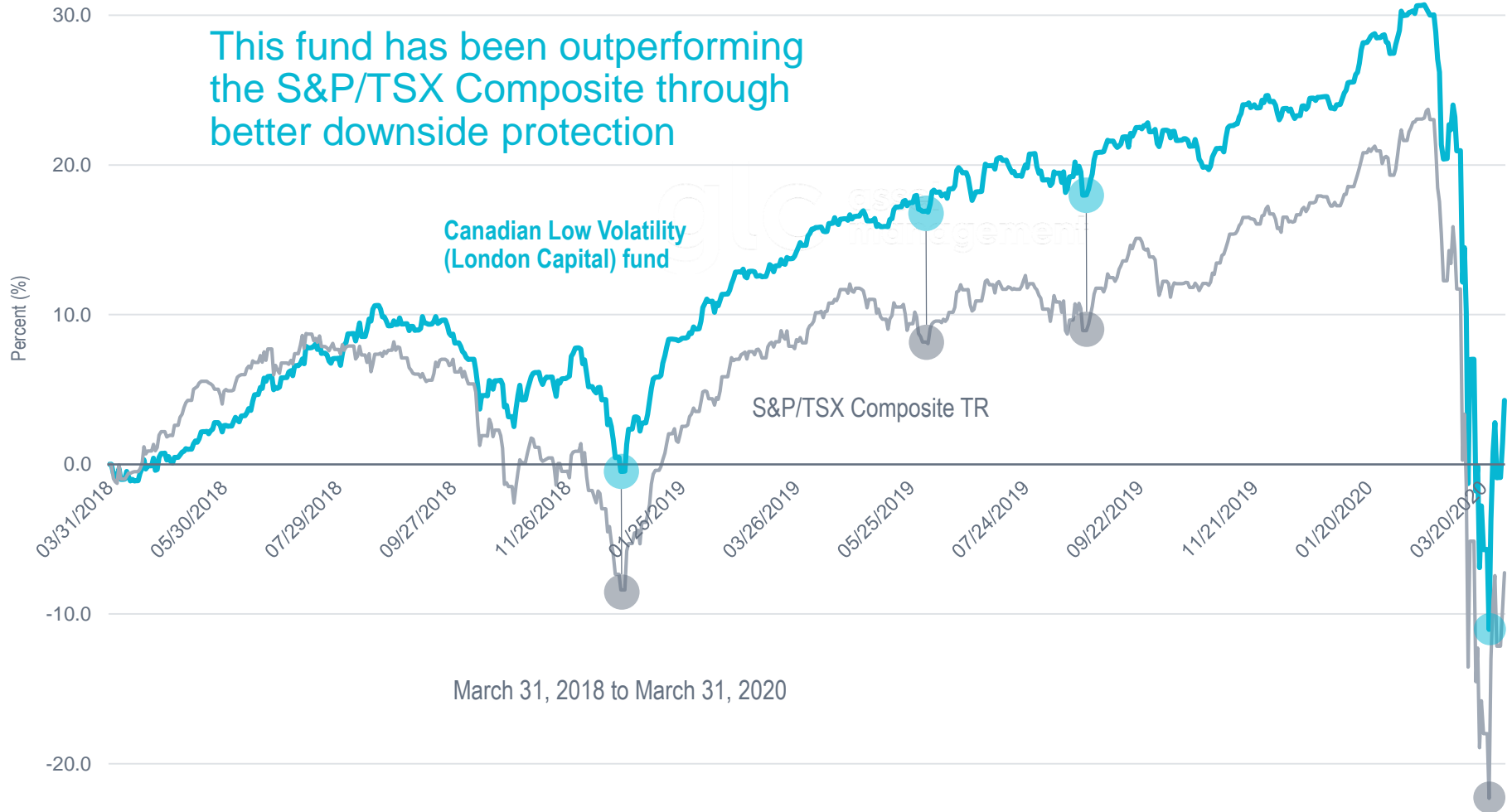
Paul “Bear” Bryant
Legendary football coach



Photo courtesy of the SEC.

Canadian Low Volatility Equity (London Capital) fund

A strategy built for times like these



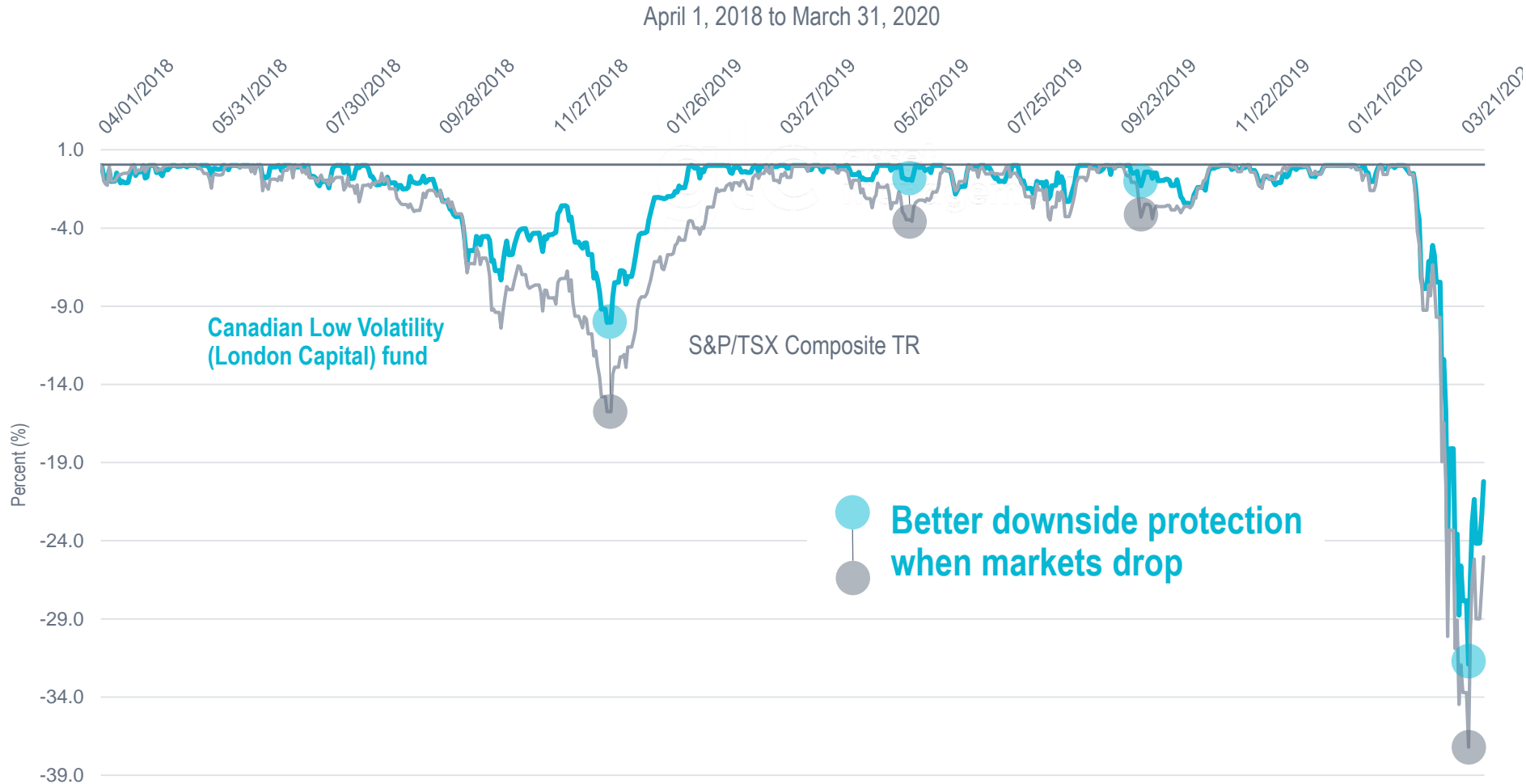
Source: Morningstar Direct | London Life version | Gross return basis.

Canadian Low Volatility Equity (London Capital) fund

Drawdowns between April 1, 2018 to March 31, 2020

“Defense wins championships.”

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Legendary football coach



Source: Morningstar Direct | London Life version | Gross return basis.

Key attributes from April 1, 2018 to March 31, 2020

Strong participation in rising markets,
outperformance in downturns.

Portfolio characteristics versus benchmark	S&P/TSX Composite Index	Canadian Low Volatility (London Capital) Fund*	Here's what you get:
Gross return (% annualized)	-3.69	2.12	Higher return
Standard deviation (annualized %)	17.07	13.38	Lower volatility
Upside capture ratio	100.00	91.91	Most of the upside
Downside capture ratio	100.00	66.69	Less downside

Source: Morningstar Direct, April 1, 2018 to March 31, 2020 on a gross return basis. | *London Life segregated fund version.

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