

DFS BlackRock® Long Bond Index Fund

Fund Category

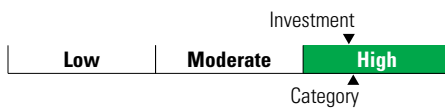
Canadian Long Term Fixed Income

General Information

Fund Code 273/673
Fund Inception November 2008
Underlying Inception April 2007
Fund Assets (\$Mil) 125.54
Underlying Assets (\$Mil) 788.70

Fund Company BlackRock Asset Management Canada Ltd
Underlying Fund BlackRock Canada Long Bond Index Class D

Volatility Analysis



Investment Objective

The Fund aims to reproduce as closely as possible the annualized return of the FTSE Canada Long Term Overall Bond Index, over four-year moving periods.

Benchmark

FTSE Canada Long Term Overall Bond

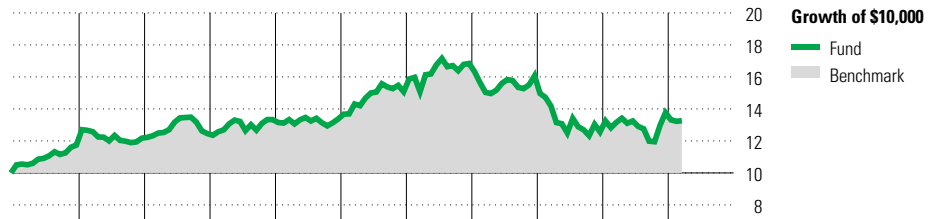
Investment Strategy

The investments are passively managed in order to provide a moderate real return derived primarily from income by investing in a largely diversified portfolio of Canadian bonds with maturity of 10 years or more.

Notes

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Performance Analysis as of March 31, 2024



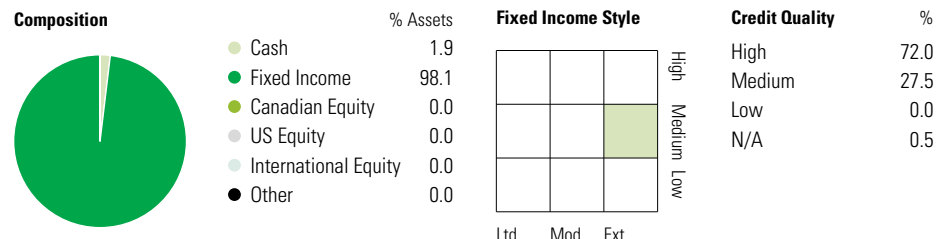
											Quartile	
2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD	Calendar Year	
17.4	3.7	2.3	7.0	0.3	12.7	11.7	-4.6	-21.8	9.6	-3.7	as at March 31, 2024	
17.5	3.8	2.5	7.0	0.3	12.7	11.9	-4.5	-21.8	9.5	-3.6	Fund Return %	
											Benchmark %	

Annualized Returns %	3 Mth	1 Yr	2 Yr	3 Yr	4 Yr	5 Yr	10 Yr
Fund	-3.7	0.8	-3.3	-4.1	-3.2	-1.5	2.4
Benchmark	-3.6	0.8	-3.3	-4.1	-3.1	-1.4	2.4

Underlying Fund Performance

Disclosure The above data represents past performance returns, which is not indicative of future results. These are gross performance returns, calculated after the fund's operating expenses, but before investment fees. For more information, please contact Desjardins Insurance's Customer Contact Centre at 1-800-968-3587.

Portfolio Analysis as of March 31, 2024



Top 10 Holdings	% Assets
Canada (Government of) 2% 01-12-2051	4.2
Canada (Government of) 1.75% 01-12-2053	3.4
Canada (Government of) 3% 01-06-2034	2.7
Canada (Government of) 2.75% 01-12-2055	2.4
Quebec (Province Of) 3.1% 01-12-2051	1.9
Ontario (Province Of) 3.45% 02-06-2045	1.8
Ontario (Province Of) 2.9% 02-12-2046	1.8
Ontario (Province Of) 3.75% 02-12-2053	1.8
Quebec (Province Of) 4.4% 01-12-2055	1.7
Ontario (Province Of) 4.15% 02-12-2054	1.7
Total Number of Portfolio Holdings	3
Total Number of Underlying Holdings	597
Total Number of Stock Holdings	0
Total Number of Bond Holdings	419

Top Five Countries	% Assets
Canada	99.8
United States	0.2

Fixed Income Breakdown	% Bond
Government Bonds	75.7
Corporate Bonds	22.4
Other Bonds	0.0
Mortgage Backed Securities	0.0
ST Investments (Cash & Other)	1.9
Asset Backed Securities	0.0