

# AlphaFixe Enhanced Fixed Income Fund

**Fund Category**  
Canadian Fixed Income

General Information	
Fund Code	329/729
Fund Inception	September 2015
Underlying Inception	July 2015
Fund Assets (\$Mil)	102.50
Underlying Assets (\$Mil)	805.26
Fund Company: AlphaFixe	
Underlying Fund: AlphaFixe ESG Fund – ReturnPlus	

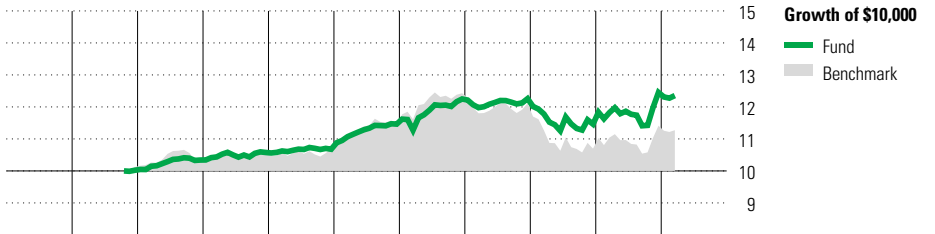
Volatility Analysis		
Investment		
Category	<b>Low</b>	Moderate High

**Investment Objective**  
This fund targets an annualized return at least 1.50% higher than that of the FTSE Canada Universe Bond Index, over four-year moving periods.

**Benchmark**  
FTSE Canada Universe Bond

**Investment Strategy**  
This actively managed fund aims to ensure capital preservation and provide regular income by investing in a broadly diversified portfolio of corporate and government bond securities and bank loans. The fund's strategy is to create value using a fundamental approach based on the assets' intrinsic value, while maintaining a binding risk budget.

## Performance Analysis as of March 31, 2024



Quartile											
2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD	Calendar Year
—	—	3.2	2.3	1.0	7.4	6.9	0.1	-6.5	8.7	-0.8	as at March 31, 2024
—	—	1.7	2.5	1.4	6.9	8.7	-2.5	-11.7	6.7	-1.2	Fund Return %
											Benchmark %

Annualized Returns %	3 Mth	1 Yr	2 Yr	3 Yr	4 Yr	5 Yr	10 Yr
Fund	-0.8	4.5	2.4	1.0	2.3	2.2	—
Benchmark	-1.2	2.1	0.0	-1.5	-0.7	0.3	—

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

Composition	% Assets	Top Five Countries	% Assets
Cash	5.0	Canada	99.4
Fixed Income	93.7	United States	0.6
Canadian Equity	0.0	United Kingdom	0.0
US Equity	0.0	Netherlands	0.0
International Equity	0.0	Belgium	0.0
Other	1.4		

Top 10 Holdings	% Assets
AlphaFixe ESG Fd Float Rate Ba 01-12-2027	33.2
Ontario (Province Of) 2.65% 02-12-2050	4.1
Quebec (Province Of) 3.1% 01-12-2051	2.3
Hydro Quebec 2% 01-09-2028	2.1
Canada (Government of) 2% 01-12-2041	1.9
CDP Financial Inc. 3.95% 01-09-2029	1.7
Ontario (Province Of) 4.05% 02-02-2032	1.6
Ontario (Province Of) 1.55% 01-11-2029	1.5
Reseau de Trans de la Cptle 1% 18-11-2025	1.1
Royal Bank of Canada 4.109% 22-12-2025	1.1
Total Number of Portfolio Holdings	3
Total Number of Underlying Holdings	280
Total Number of Stock Holdings	0
Total Number of Bond Holdings	154

Fixed Income Breakdown	% Bond
Government Bonds	30.5
Corporate Bonds	66.3
Other Bonds	0.0
Mortgage Backed Securities	0.0
ST Investments (Cash & Other)	3.6
Asset Backed Securities	0.0