

CC&L Long Term Bond Fund

Fund Category

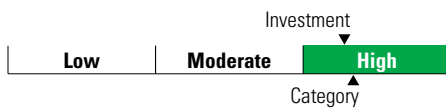
Canadian Long Term Fixed Income

General Information

Fund Code	351/751
Fund Inception	July 2017
Underlying Inception	April 1999
Fund Assets (\$Mil)	62.39
Underlying Assets (\$Mil)	457.57

Fund Company	Connor, Clark & Lunn Inv Mngt Ltd.,
Underlying Fund	CC&L Long Bond

Volatility Analysis



Investment Objective

This Fund targets an annualized return at least 0.50% higher than that of the FTSE Canada Long Term Bond Index, over four-year moving periods.

Benchmark

FTSE Canada Long Term Overall Bond

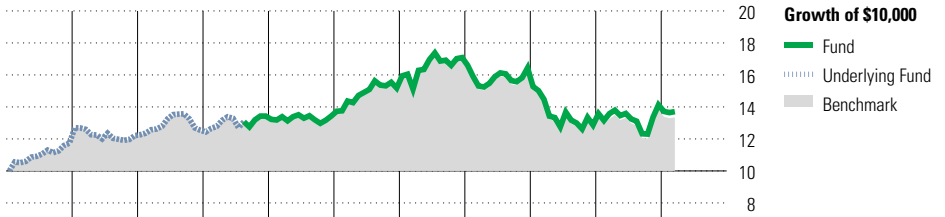
Investment Strategy

This fund, actively managed, aims to maximize long-term total return while protecting capital by investing primarily in a diversified portfolio of bond securities of Canadian corporations and governments. The fund uses a fundamentally based process defined by multiple sources of added value. The investment process is primarily based on a top-down approach driven by in-depth macroeconomic analysis and sound risk management.

Notes

Underlying assets reflect the Fund manager's Series A.

Performance Analysis as of March 31, 2024



Year	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD	Quartile
Fund Return %	17.3	4.1	2.7	6.8	0.0	13.0	12.5	-3.8	-21.7	9.8	-3.0	Calendar Year
Benchmark %	17.5	3.8	2.5	7.0	0.3	12.7	11.9	-4.5	-21.8	9.5	-3.6	as at March 31, 2024

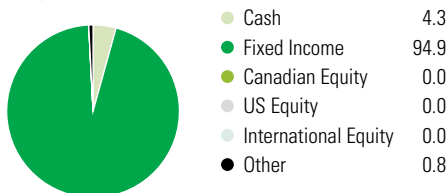
Annualized Returns %	3 Mth	1 Yr	2 Yr	3 Yr	4 Yr	5 Yr	10 Yr
Fund	-3.0	0.9	-2.4	-3.6	-2.3	-0.9	2.7
Benchmark	-3.6	0.8	-3.3	-4.1	-3.1	-1.4	2.4

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

Composition



Fixed Income Style

			High Medium Low
Ltd	Mod	Ext	

Credit Quality

High	58.4
Medium	40.7
Low	0.7
N/A	0.2

Top 10 Holdings

Holder	% Assets
Canada (Government of) 1.75% 01-12-2053	4.4
Quebec (Province Of) 4.4% 01-12-2055	3.9
Ontario (Province Of) 4.7% 02-06-2037	2.9
Province Of BC 4.3% 18-06-2042	2.8
Province of Alberta 3.05% 01-12-2048	2.0
Ontario (Province Of) 3.45% 02-06-2045	2.0
Canada (Government of) 2% 01-12-2051	2.0
Canada (Government of) 2.75% 01-12-2064	1.9
Hydro One Inc. 7.35% 03-06-2030	1.8
Ontario (Province Of) 3.5% 02-06-2043	1.7
Total Number of Portfolio Holdings	3
Total Number of Underlying Holdings	168
Total Number of Stock Holdings	0
Total Number of Bond Holdings	91

Top Five Countries

Canada	99.1
United States	0.9

Fixed Income Breakdown

Category	% Bond
Government Bonds	61.5
Corporate Bonds	34.1
Other Bonds	0.0
Mortgage Backed Securities	0.0
ST Investments (Cash & Other)	4.4
Asset Backed Securities	0.0