

DFS BlackRock® Extra Long Bond Index Fund

Fund Category

Canadian Long Term Fixed Income

General Information

Fund Code 383/0383
Fund Inception January 2019
Underlying Inception July 2014
Fund Assets (\$Mil) 11.35
Underlying Assets (\$Mil) 289.85

Fund Company BlackRock Asset Management Canada Ltd
Underlying Fund Canada 20+ Strips Bond Index Fund, Class A

Volatility Analysis



Investment Objective

This fund aims to reproduce the annualized return of the FTSE Canada 20+ Strip Bond Index over four-year moving periods.

Benchmark

FTSE Canada 20+ Strip Bond Index

Investment Strategy

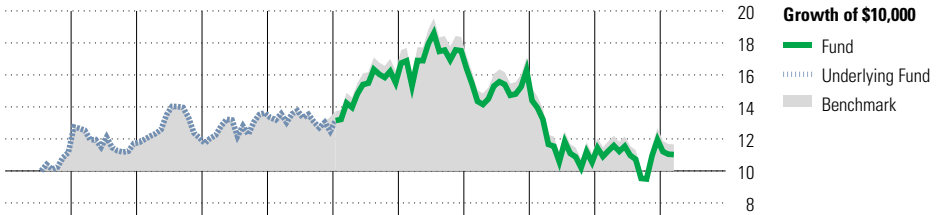
This fund, passively managed, aims to provide a moderate return derived primarily from income by investing in a broadly diversified portfolio of Canadian strip bonds with maturities of over 20 years. The manager seeks to track the return and risk profile of the FTSE Canada 20+ Strip Bond Index through investments in a large number of Canadian bonds, primarily federal and provincial.

Notes

The name of the fund was changed on August 31, 2023.

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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	
—	5.0	3.1	12.8	-8.4	13.9	12.9	-7.0	-35.3	13.3	-7.7	as at March 31, 2024	
—	5.1	2.9	13.0	-2.1	21.5	13.0	-6.8	-35.2	14.2	-8.0	Fund Return %	
											Benchmark %	

Annualized Returns %

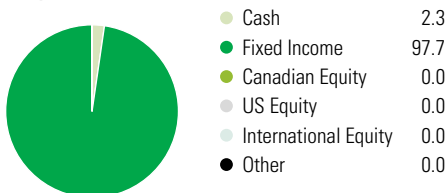
	3 Mth	1 Yr	2 Yr	3 Yr	4 Yr	5 Yr	10 Yr
Fund	-7.7	-2.1	-8.7	-8.4	-7.9	-5.0	—
Benchmark	-8.0	-1.6	-8.4	-8.2	-7.5	-4.8	—

Underlying Fund Performance

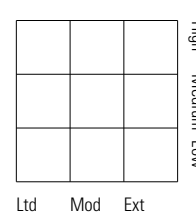
Disclosure The above data represents past performance returns, which is not indicative of future results. These are gross performance returns, calculated after the fund's operating expenses, but before investment fees. For more information, please contact Desjardins Insurance's Customer Contact Centre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

Portfolio Analysis as of March 31, 2024

Composition



Fixed Income Style



Credit Quality

Credit Quality	%
High	80.2
Medium	7.9
Low	0.0
N/A	11.9

Top 10 Holdings

Top 10 Holdings	% Assets
Hydro Quebec 0% 15-02-2050	10.8
Ontario (Province Of) 0% 02-06-2045	8.5
Hydro Quebec 0% 15-02-2045	7.9
Ontario (Province Of) 0% 02-06-2048	5.0
Hydro Quebec 0% 15-02-2055	4.5
Hydro Quebec 0% 15-02-2063	3.6
Hydro Quebec 0% 15-02-2060	2.9
Ontario (Province Of) 0% 02-12-2050	2.8
Ontario (Province Of) 0% 02-06-2049	2.4
Ontario (Province Of) 0% 02-12-2046	2.2
Total Number of Portfolio Holdings	3
Total Number of Underlying Holdings	108
Total Number of Stock Holdings	0
Total Number of Bond Holdings	5

Top Five Countries

Top Five Countries	% Assets
Canada	100.0

Fixed Income Breakdown

Fixed Income Breakdown	% Bond
Government Bonds	97.7
Corporate Bonds	0.0
Other Bonds	0.0
Mortgage Backed Securities	0.0
ST Investments (Cash & Other)	2.3
Asset Backed Securities	0.0