

# DFS BlackRock® U.S. Equity Index Fund

**Fund Category**  
US Equity

## General Information

Fund Code 385/785/985/T385  
Fund Inception June 2019  
Underlying Inception January 2000  
Fund Assets (\$Mil) 554.69  
Underlying Assets (\$Mil) 6,298.28

Fund Company BlackRock Asset Management Canada Ltd  
Underlying Fund BlackRock CDN US Equity Index Class D

## Volatility Analysis



## Investment Objective

This fund aims to reproduce the annualized return of the S&P 500 Index, expressed in Canadian dollars and reduced by 0.40% to account for the taxes withheld by the fund, over four-year moving periods. It targets a tracking error of no more than 0.25%, annualized over four-year moving periods.

**Benchmark**  
S&P 500

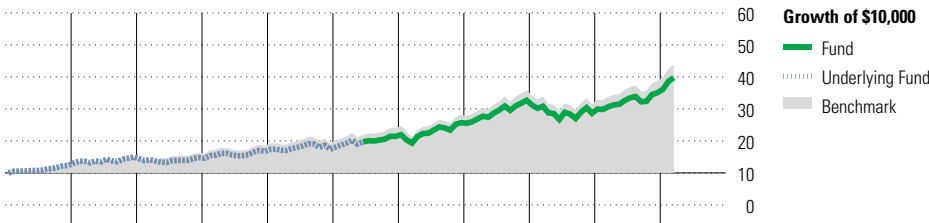
## Investment Strategy

The investments are passively managed in order to provide a return derived primarily from long term capital appreciation by investing in a largely diversified portfolio of American equity securities.

## Notes

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## Performance Analysis as of March 31, 2024



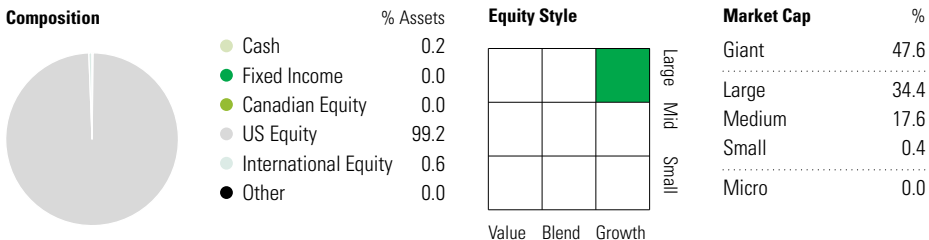
Year	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD	Calendar Year
Fund Return %	23.5	21.2	-1.5	13.5	3.9	24.5	20.0	27.2	-12.4	22.5	13.4	as at March 31, 2024
Benchmark %	23.9	21.6	8.1	13.8	4.2	24.8	16.3	27.6	-12.2	22.9	13.5	

Annualized Returns %	3 Mth	1 Yr	2 Yr	3 Yr	4 Yr	5 Yr	10 Yr
Fund	13.4	29.5	13.6	13.9	19.8	15.0	13.9
Benchmark	13.5	29.9	13.9	14.3	19.8	15.3	15.3

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



Top 10 Holdings	% Assets
Microsoft Corp	7.1
Apple Inc	5.6
NVIDIA Corp	5.0
Amazon.com Inc	3.7
Meta Platforms Inc Class A	2.4
Alphabet Inc Class A	2.0
Berkshire Hathaway Inc Class B	1.7
Alphabet Inc Class C	1.7
Eli Lilly and Co	1.4
Broadcom Inc	1.3
Total Number of Portfolio Holdings	3
Total Number of Underlying Holdings	509
Total Number of Stock Holdings	503
Total Number of Bond Holdings	0

Top Five Countries	% Assets
United States	99.4
Switzerland	0.3
Netherlands	0.2
United Kingdom	0.1
Singapore	0.0

Global Equity Sectors	% Equity
Utilities	2.1
Energy	3.7
Financials	13.0
Materials	2.3
Consumer Discretionary	10.6
Consumer Staples	6.0
Communication Services	8.9
Industrials	8.7
Health Care	12.5
Information Technology	29.8
Real Estate	2.3
Unclassified	0.0