

Amundi Global High Income & Low Volatility Equity Hedged Fund

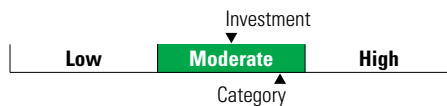
Fund Category
Global Equity

General Information

Fund Code 398/0398
Fund Inception July 2020
Underlying Inception July 2020
Fund Assets (\$Mil) 28.86
Underlying Assets (\$Mil) 309.36

Fund Company Amundi Asset Management
Underlying Fund Amundi Canada Global High Income & Low Volatility Equity Trust -T Hedged

Volatility Analysis



Investment Objective

This fund aims to reproduce the annualized return of the MSCI World Custom Yield Minimum Volatility Special Weighted Net Index, hedged against currency fluctuations in relation to the Canadian dollar, over four-year moving periods.

Benchmark

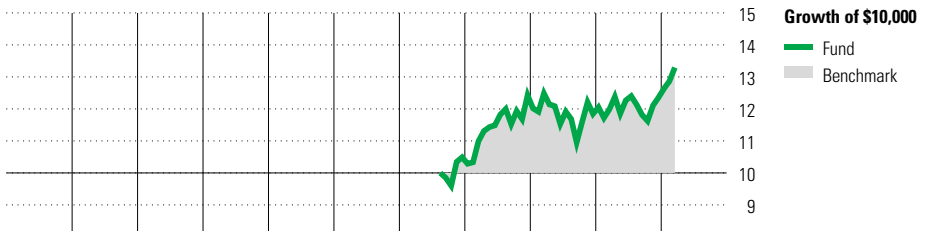
MSCI World Custom Yield Minimum Volatility Special Weighted Net Hedged

Investment Strategy

This Fund, managed based on a multi-factorial approach, aims to provide long-term capital growth while favoring current income and volatility reduction by investing in global equity securities. The fund also aims to eliminate the effects of movements in the value of currencies in relation to the Canadian dollar. The manager seeks to track the return and risk profile of a multi-factorial index, which focuses on income-producing quality securities and displaying a defensive nature offering capital protection in down market periods. The index replication process utilizes an option overlay strategy which seeks to obtain upside market returns using a combination of listed equity index call and put options. The multi-factorial index is also adjusted to incorporate environmental, social and governance considerations.

Additional constraint : No more than 10% of the fund's market value may be invested in the option overlay strategy.

Performance Analysis as of March 31, 2024



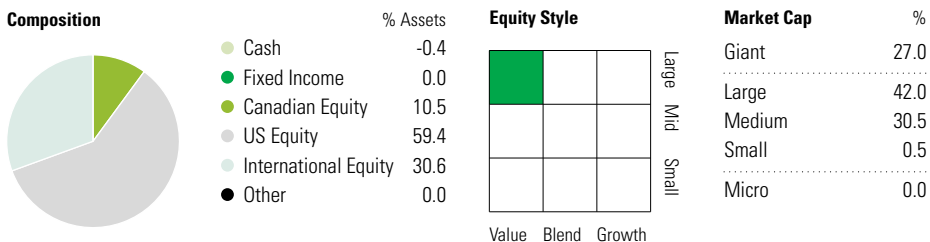
Year	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD	Calendar Year
Fund Return %	—	—	—	—	—	—	—	18.5	-4.7	4.3	7.6	as at March 31, 2024
Benchmark %	—	—	—	—	—	—	—	18.0	-3.2	2.8	6.4	

Annualized Returns %	3 Mth	1 Yr	2 Yr	3 Yr	4 Yr	5 Yr	10 Yr
Fund	7.6	10.9	3.2	6.5	—	—	—
Benchmark	6.4	8.8	2.5	6.0	—	—	—

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
Msci World Index	7.2
United States Treasury Bills 04-04-2024	1.4
Walmart Inc	1.4
United States Treasury Bills 11-07-2024	1.4
PepsiCo Inc	1.3
Republic Services Inc	1.3
Novartis AG Registered Shares	1.2
Waste Management Inc	1.2
Merck & Co Inc	1.2
Johnson & Johnson	1.1
Total Number of Portfolio Holdings	3
Total Number of Underlying Holdings	301
Total Number of Stock Holdings	239
Total Number of Bond Holdings	0

Top Five Countries	% Assets
United States	59.2
Canada	10.5
Japan	9.8
Switzerland	5.9
Hong Kong	2.8

Global Equity Sectors	% Equity
Utilities	8.1
Energy	4.6
Financials	15.5
Materials	5.4
Consumer Discretionary	5.3
Consumer Staples	14.3
Communication Services	9.7
Industrials	12.3
Health Care	13.8
Information Technology	9.2
Real Estate	1.8
Unclassified	0.0