

DFS BlackRock® Long Bond Index Fund

Fund Category

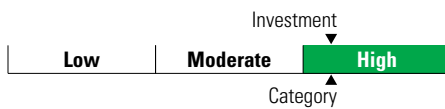
Canadian Long Term Fixed Income

General Information

Fund Code 273/673
 Fund Inception November 2008
 Underlying Inception April 2007
 Fund Assets (\$Mil) 134.29
 Underlying Assets (\$Mil) 789.31

Fund Company BlackRock Asset Management Canada Ltd
 Underlying Fund BlackRock Canada Long Bond Index Class D

Volatility Analysis



Investment Objective

The Fund aims to reproduce as closely as possible the annualized return of the FTSE Canada Long Term Overall Bond Index, over four-year moving periods.

Benchmark

FTSE Canada Long Term Overall Bond

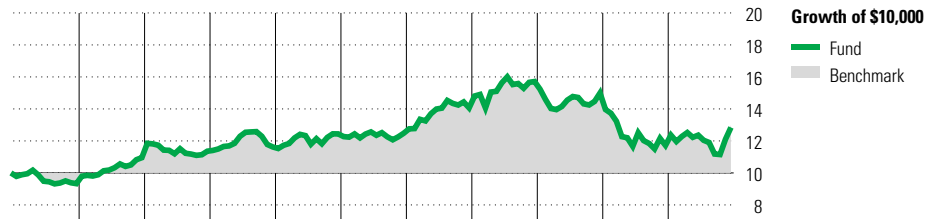
Investment Strategy

The investments are passively managed in order to provide a moderate real return derived primarily from income by investing in a largely diversified portfolio of Canadian bonds with maturity of 10 years or more.

Notes

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Performance Analysis as of December 31, 2023



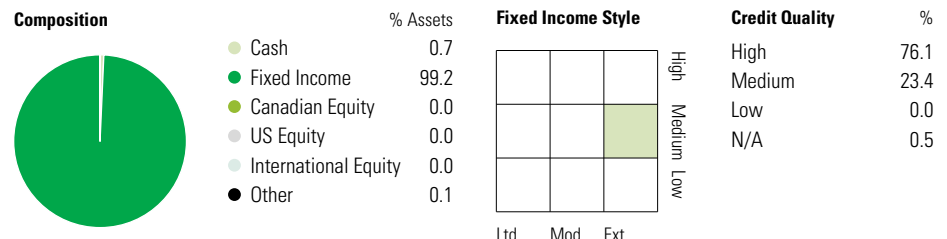
Year	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	Quartile
Fund Return %	-6.7	17.4	3.7	2.3	7.0	0.3	12.7	11.7	-4.6	-21.8	9.6	as at December 31, 2023
Benchmark %	-6.2	17.5	3.8	2.5	7.0	0.3	12.7	11.9	-4.5	-21.8	9.5	Benchmark %

Annualized Returns %	3 Mth	1 Yr	2 Yr	3 Yr	4 Yr	5 Yr	10 Yr
Fund	14.9	9.6	-7.5	-6.5	-2.2	0.6	3.2
Benchmark	14.8	9.5	-7.4	-6.5	-2.2	0.6	3.3

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 December 31, 2023



Top 10 Holdings	% Assets
Canada (Government of) 2% 01-12-2051	4.5
Canada (Government of) 1.75% 01-12-2053	3.6
Quebec (Province Of) 3.1% 01-12-2051	2.0
Ontario (Province Of) 3.75% 02-12-2053	1.9
Ontario (Province Of) 2.9% 02-12-2046	1.9
Ontario (Province Of) 3.45% 02-06-2045	1.9
Quebec (Province Of) 3.5% 01-12-2048	1.8
Quebec (Province Of) 4.4% 01-12-2055	1.7
Ontario (Province Of) 2.9% 02-06-2049	1.7
Canada (Government of) 2.75% 01-12-2055	1.7
Total Number of Portfolio Holdings	3
Total Number of Underlying Holdings	594
Total Number of Stock Holdings	0
Total Number of Bond Holdings	420

Top Five Countries	% Assets
Canada	99.8
United States	0.2
Austria	0.1

Fixed Income Breakdown	% Bond
Government Bonds	76.2
Corporate Bonds	23.1
Other Bonds	0.0
Mortgage Backed Securities	0.0
ST Investments (Cash & Other)	0.7
Asset Backed Securities	0.0