

# CC&L Long Term Bond Fund

## Fund Category

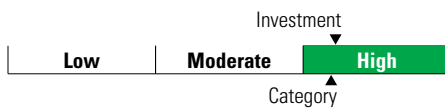
Canadian Long Term Fixed Income

## General Information

Fund Code	351/751
Fund Inception	July 2017
Underlying Inception	April 1999
Fund Assets (\$Mil)	32.97
Underlying Assets (\$Mil)	580.42

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

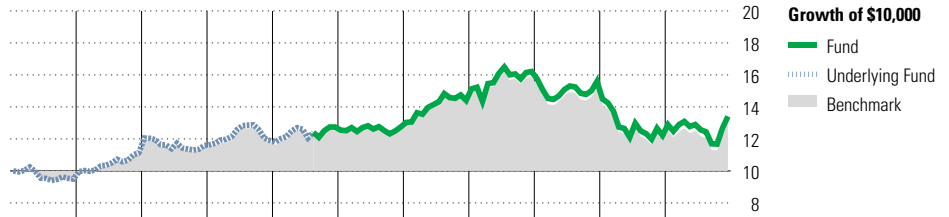
## Investment Strategy

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 December 31, 2023



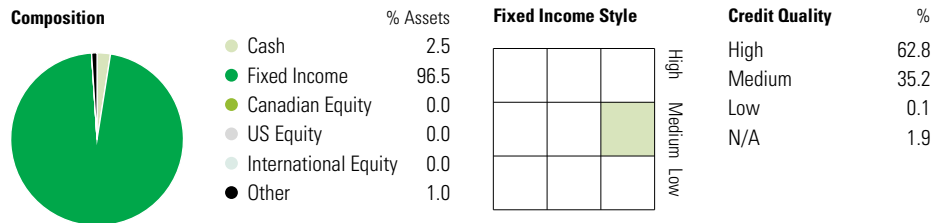
Year	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	Quartile
Fund Return %	-5.1	17.3	4.1	2.7	6.8	0.0	13.0	12.5	-3.8	-21.7	9.8	Calendar Year
Benchmark %	-6.2	17.5	3.8	2.5	7.0	0.3	12.7	11.9	-4.5	-21.8	9.5	as at December 31, 2023

Annualized Returns %	3 Mth	1 Yr	2 Yr	3 Yr	4 Yr	5 Yr	10 Yr
Fund	14.6	9.8	-7.3	-6.1	-1.8	1.0	3.6
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) 1.75% 01-12-2053	6.5
Quebec (Province Of) 4.4% 01-12-2055	3.9
Ontario (Province Of) 2.9% 02-12-2046	3.8
Ontario (Province Of) 4.7% 02-06-2037	3.3
Province Of BC 4.3% 18-06-2042	3.1
Montreal (City of) 3.5% 01-12-2038	2.5
Canada (Government of) 2% 01-12-2051	2.2
Province of Alberta 3.05% 01-12-2048	2.0
Hydro One Inc. 7.35% 03-06-2030	2.0
Canada (Government of) 2.75% 01-12-2064	1.7
Total Number of Portfolio Holdings	3
Total Number of Underlying Holdings	157
Total Number of Stock Holdings	0
Total Number of Bond Holdings	82

Top Five Countries	% Assets
Canada	99.9
United States	0.1

Fixed Income Breakdown	% Bond
Government Bonds	61.8
Corporate Bonds	36.0
Other Bonds	0.0
Mortgage Backed Securities	0.0
ST Investments (Cash & Other)	2.2
Asset Backed Securities	0.0