

DGAM Long Term Enhanced Bond Fund

Fund Category

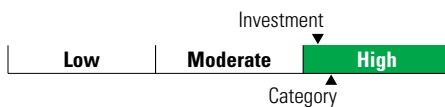
Canadian Long Term Fixed Income

General Information

Fund Code	378/778
Fund Inception	April 2018
Underlying Inception	August 2011
Fund Assets (\$Mil)	38.66
Underlying Assets (\$Mil)	38.66

Fund Company	Desjardins Global Asset Management Inc
Underlying Fund	DGIA Canadian Long Term Bond Fund

Volatility Analysis



Investment Objective

This fund targets an annualized return higher than that of the combined benchmarks below, over four-year moving periods

Benchmark

75% FTSE Canada Long Term Provincial Bond, 25% FTSE Canada Long Term Corporate Bond

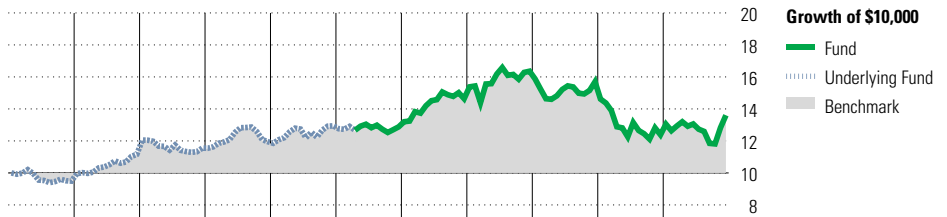
Investment Strategy

This fund, actively managed, aims to provide a high return derived primarily from interest income by investing primarily in high-quality securities of provincial governments and Canadian corporations having long-term maturities. The fund employs a fundamental investment approach targeting a consistent allocation of value added sources. The strategy seeks to add value through management of duration, yield curve and credit risk.

Notes

The underlying fund DGIA Canadian Long Term Bond Fund was launched in April 2018, however some of the strategies underlying this fund were launched earlier, in August 2011.

Performance Analysis as of December 31, 2023



Year	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	Calendar Year
Fund Return %	-5.1	17.6	3.5	3.5	8.3	-0.5	13.7	11.7	-4.0	-21.1	9.9	as at December 31, 2023
Benchmark %	-5.3	17.5	3.5	3.3	8.2	-0.5	13.8	11.5	-4.1	-21.4	9.9	Benchmark %

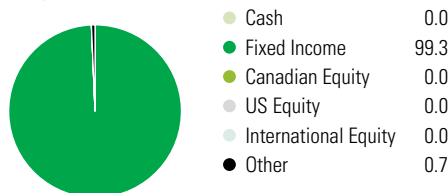
Annualized Returns %	3 Mth	1 Yr	2 Yr	3 Yr	4 Yr	5 Yr	10 Yr
Fund	14.8	9.9	-6.9	-6.0	-1.8	1.1	3.8
Benchmark	14.7	9.9	-7.1	-6.1	-2.0	1.0	3.6

Underlying Fund Performance

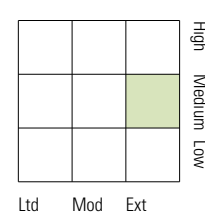
Disclosure The above data represents past performance returns, which is not indicative of future results. These are gross performance returns, calculated after the fund's operating expenses, but before investment fees. For more information, please contact Desjardins Insurance's Customer Contact Centre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

Portfolio Analysis as of December 31, 2023

Composition



Fixed Income Style



Credit Quality

High	76.4
Medium	23.2
Low	0.0
N/A	0.4

Top 10 Holdings

Holder	% Assets
Ontario (Province Of) 4.6% 02-06-2039	6.5
Ontario (Province Of) 2.9% 02-06-2049	5.6
Ontario (Province Of) 4.7% 02-06-2037	4.5
Quebec (Province Of) 3.5% 01-12-2045	4.2
Quebec (Province Of) 5% 01-12-2041	3.8
Manitoba (Province of) 4.6% 05-03-2038	3.0
Ontario (Province Of) 2.9% 02-12-2046	2.8
Quebec (Province Of) 5% 01-12-2038	2.7
Quebec (Province Of) 3.1% 01-12-2051	2.7
Quebec (Province Of) 3.5% 01-12-2048	2.2
Total Number of Portfolio Holdings	3
Total Number of Underlying Holdings	211
Total Number of Stock Holdings	0
Total Number of Bond Holdings	147

Top Five Countries

Country	% Assets
Canada	99.9
United States	0.1

Fixed Income Breakdown

Category	% Bond
Government Bonds	78.1
Corporate Bonds	21.9
Other Bonds	0.0
Mortgage Backed Securities	0.0
ST Investments (Cash & Other)	0.0
Asset Backed Securities	0.0