

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) 523.58
Underlying Assets (\$Mil) 5,632.66

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

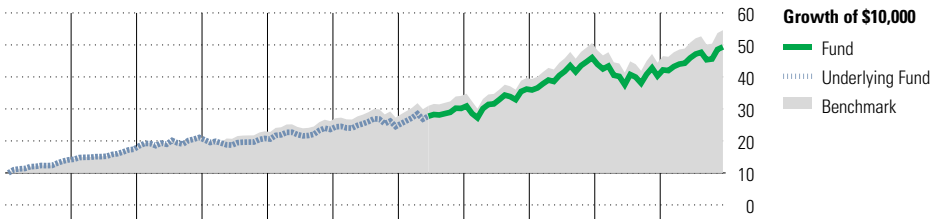
Investment Strategy

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 December 31, 2023



	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	Quartile
	—	—	—	—	—	—	—	—	■	■	■	Calendar Year
	40.8	23.5	21.2	-1.5	13.5	3.9	24.5	20.0	27.2	-12.4	22.5	as at December 31, 2023
	41.3	23.9	21.6	8.1	13.8	4.2	24.8	16.3	27.6	-12.2	22.9	Fund Return %
												Benchmark %

Annualized Returns %

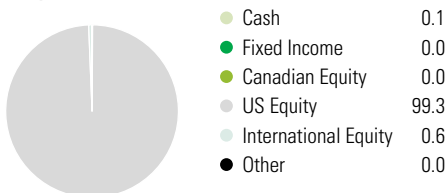
	3 Mth	1 Yr	2 Yr	3 Yr	4 Yr	5 Yr	10 Yr
Fund	8.8	22.5	3.6	10.9	13.1	14.6	13.1
Benchmark	8.9	22.9	3.9	11.3	12.5	14.9	14.5

Underlying Fund Performance

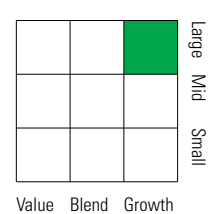
Disclosure The above data represents past performance returns, which is not indicative of future results. These are gross performance returns, calculated after the fund's operating expenses, but before investment fees. For more information, please contact Desjardins Insurance's Customer Contact Centre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

Portfolio Analysis as of December 31, 2023

Composition



Equity Style



Market Cap

Market Cap	%
Giant	47.1
Large	35.2
Medium	17.5
Small	0.2
Micro	0.0

Top 10 Holdings

Top 10 Holdings	% Assets
Apple Inc	7.0
Microsoft Corp	7.0
Amazon.com Inc	3.4
NVIDIA Corp	3.1
Alphabet Inc Class A	2.1
Meta Platforms Inc Class A	2.0
Alphabet Inc Class C	1.8
Tesla Inc	1.7
Berkshire Hathaway Inc Class B	1.6
JPMorgan Chase & Co	1.2
Total Number of Portfolio Holdings	3
Total Number of Underlying Holdings	510
Total Number of Stock Holdings	503
Total Number of Bond Holdings	0

Top Five Countries

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

Global Equity Sectors

Global Equity Sectors	% Equity
Utilities	2.3
Energy	3.9
Financials	13.0
Materials	2.4
Consumer Discretionary	10.9
Consumer Staples	6.2
Communication Services	8.6
Industrials	8.8
Health Care	12.6
Information Technology	28.9
Real Estate	2.5
Unclassified	0.0