

DFS GIF – American Equity – MFS

Fund Category
US Equity

Morningstar Return
Average

Morningstar Risk
Below Average

Morningstar Rating™
★★★

Investment Objective

To outperform the S&P 500.

Volatility Analysis



Best 1 Year Return

33.0%
3-31-2020 to 3-31-2021

Worst 1 Year Return

-11.9%
12-31-2021 to 12-31-2022

Fund Details

Inception Date	February 2014
Series 6 Min. Investment \$	1,000
Series 7 Min. Investment \$	250,000
Series 8 Min. Investment \$	1,000
Subsequent Investment \$	500
Total Assets \$Mil	76.2
Series 6 NAV \$	13.88
Series 6 MER %	2.67
Series 7 NAV \$	14.52
Series 7 MER %	2.19
Series 8 NAV \$	9.13
Series 8 MER %	2.34

Additional Fees

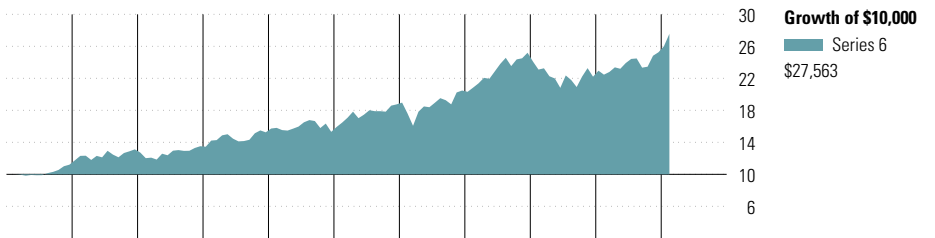
Name	Fee
Helios2 – 75/100 i	0.55
Helios2 – 75/100 GLWB	–
Helios2 – 100/100 i	1.35

Management Company MFS Investment Canada
Web Site desjardinslifeinsurance.com

Risk and Return Statistics

	3 Yr
Alpha	-1.30
Beta	0.85
R-Squared	94.57
Standard Deviation	12.63
Upside Capture	85.05
Downside Capture	90.93
Information Ratio	-0.80

Performance Analysis as of February 29, 2024

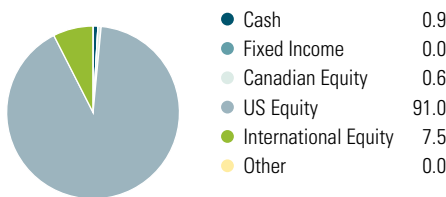


	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD	Calendar Year
Series 6	—	17.1	3.0	12.8	0.4	22.4	9.2	23.1	-11.9	13.8	9.1	Series 6
Series 7	—	17.7	3.5	13.4	0.9	23.0	9.7	23.7	-11.5	14.3	9.3	Series 7
Series 8	—	—	—	—	—	22.8	9.6	23.4	-11.6	14.2	9.1	Series 8

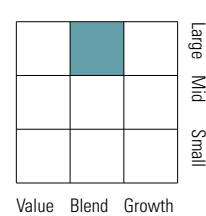
	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Since Incep.	Trailing Return %
Series 6	6.0	11.0	12.6	22.7	9.8	10.9	10.7	10.7	Series 6
Series 7	6.0	11.2	12.8	23.3	10.3	11.4	11.2	11.2	Series 7
Series 8	5.9	11.1	12.7	23.0	10.1	11.2	—	10.8	Series 8
Quartile	3	3	3	3	3	2	—	—	Quartile
No. of Funds in Category	635	635	615	615	596	587	361	—	No. of Funds in Category

Portfolio Analysis as of February 29, 2024

Asset Mix



Equity Style



Market Cap

Market Cap	%
Giant	47.2
Large	36.3
Medium	13.6
Small	2.9
Micro	0.0

Top 10 Holdings

Company	% Assets
Microsoft Corp	9.4
Alphabet Inc Class A	5.2
Apple Inc	3.8
NVIDIA Corp	3.4
JPMorgan Chase & Co	2.9
Amazon.com Inc	2.7
ConocoPhillips	2.6
Visa Inc Class A	2.4
Mastercard Inc Class A	2.0
Vertex Pharmaceuticals Inc	2.0
Total % of Top 10 Holdings	36.4
Total Number of Stock Holdings	68
Total Number of Bond Holdings	0
Total Number of Other Holdings	4
Total Number of Holdings	72

Global Equity Sectors

Sector	% Equity
Information Technology	28.0
Financials	16.4
Health Care	13.6
Communication Services	8.9
Industrials	8.7
Consumer Staples	7.8
Consumer Discretionary	5.8
Energy	4.0
Materials	3.5
Real Estate	2.3
Utilities	1.0
Unclassified	0.0

Geographic Allocations

Country	% Stocks
United States	91.9
France	1.8
United Kingdom	1.7
Switzerland	1.4
Israel	1.4

DFS GIF – American Equity – MFS

Disclosure

Notes

Series 6A
Helios2 – 75/75 : S846A
Helios2 – 75/100 i : M846A
Helios2 – 100/100 i : T846A
Series 6B
Helios2 – 75/75 : S846B
Helios2 – 75/100 i : M846B
Helios2 – 100/100 i : T846B
Series 6C
Helios2 – 75/75 : S846C
Helios2 – 75/100 i : M846C
Helios2 – 100/100 i : T846C
Series 6D
Helios2 – 75/75 : S846D
Helios2 – 75/100 i : M846D
Helios2 – 100/100 i : T846D
Series 6E
Helios2 – 75/75 : S846E
Helios2 – 75/100 i : M846E
Helios2 – 100/100 i : T846E

Series 7A
Helios2 – 75/75 : S847A
Helios2 – 75/100 i : M847A
Helios2 – 100/100 i : T847A

Series 8A
Helios2 – 75/75 : S848A
Helios2 – 75/100 i : M848A
Helios2 – 100/100 i : T848A
Series 8B
Helios2 – 75/75 : S848B
Helios2 – 75/100 i : M848B
Helios2 – 100/100 i : T848B
Series 8C
Helios2 – 75/75 : S848C
Helios2 – 75/100 i : M848C
Helios2 – 100/100 i : T848C
Series 8D
Helios2 – 75/75 : S848D
Helios2 – 75/100 i : M848D
Helios2 – 100/100 i : T848D
Series 8E
Helios2 – 75/75 : S848E
Helios2 – 75/100 i : M848E
Helios2 – 100/100 i : T848E

Disclosure

Any amount that is allocated to a GIF is invested at the risk of the contractholder and may increase or decrease in value. This document is not a comprehensive description of the DFS GIF – American Equity – MFS. Please refer to the most recent Contract and Information Folder for the Desjardins Financial Security Guaranteed Investment Funds Plan - Helios2 for more information such as (without limitation) contract features, guarantees, Series 8 eligibility and fee options. Helios2

is a trademark owned by Desjardins Financial Security Life Assurance Company. DFS Guaranteed Investment Funds is a registered trademark owned by Desjardins Financial Security Life Assurance Company. DFS Guaranteed Investment Funds are established by Desjardins Financial Security Life Assurance Company. DFS stands for Desjardins Financial Security.