

DFS GIF – Global Tactical Bond – Desjardins

Fund Category
High Yield Fixed Income

Morningstar Return
Below Average

Morningstar Risk
Above Average

Morningstar Rating™
★★

Investment Objective

The objective of this Fund is to provide a high income return and some long-term capital appreciation by investing primarily in fixed-income securities of issuers throughout the world.

Volatility Analysis



Best 1 Year Return

12.6%

3-31-2020 to 3-31-2021

Worst 1 Year Return

-17.4%

9-30-2021 to 9-30-2022

Fund Details

Inception Date	September 2019
Series 6 Min. Investment \$	1,000
Series 7 Min. Investment \$	250,000
Series 8 Min. Investment \$	1,000
Subsequent Investment \$	500
Total Assets \$Mil	10.5
Series 6 NAV \$	4.94
Series 6 MER %	2.06
Series 7 NAV \$	5.05
Series 7 MER %	1.58
Series 8 NAV \$	5.01
Series 8 MER %	1.75

Additional Fees

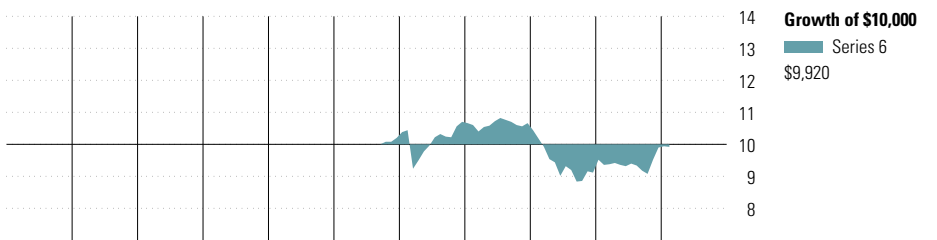
Name	Fee
Helios2 – 75/100 i	0.45
Helios2 – 75/100 GLWB	1.10
Helios2 – 100/100 i	0.95

Management Company	Desjardins Funds
Web Site	desjardinslifeinsurance.com

Risk and Return Statistics

3 Yr	
Alpha	-5.10
Beta	0.79
R-Squared	50.94
Standard Deviation	7.66
Upside Capture	58.45
Downside Capture	107.71
Information Ratio	-0.98

Performance Analysis as of February 29, 2024

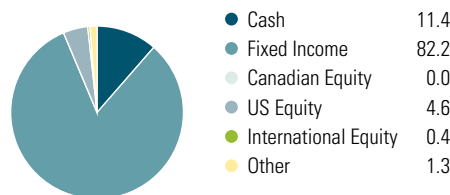


2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD	Calendar Year
—	—	—	—	—	—	4.9	-0.4	-14.5	8.6	0.2	Series 6
—	—	—	—	—	—	5.7	-0.2	-14.2	9.1	0.4	Series 7
—	—	—	—	—	—	5.3	0.0	-14.4	8.9	0.2	Series 8

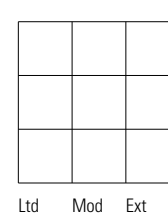
1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Since Incep.	Trailing Return %
-0.2	4.2	6.2	6.0	-2.2	—	—	-0.3	Series 6
-0.2	4.3	6.5	6.5	-1.7	—	—	0.2	Series 7
-0.4	4.2	6.4	6.4	-1.9	—	—	0.0	Series 8
2	1	1	2	4	—	—	—	Quartile
296	296	291	289	269	228	158	—	No. of Funds in Category

Portfolio Analysis as of February 29, 2024

Asset Mix



Fixed Income Style



Credit Quality

High	42.2
Medium	25.3
Low	21.7
N/A	10.8

Top 10 Holdings

Top 10 Holdings	% Assets
US Treasury Bonds 4% 15-11-2042	4.3
US Treasury Bonds 4% 15-11-2052	3.4
Amsurg	3.0
Eurosail-UK 2007-1NC PL 4.398% 13-12-2041	2.0
Wesco Aircraft Hldgs Inc 10.5% 15-11-2026	1.7
Peru LNG S.R.L. 5.375% 22-03-2030	1.6
Syniverse Hldgs, Float rate 13-05-2027	1.3
Hungarian Export-Import Ban 6% 16-05-2029	1.3
Vici Properties Inc 3.875% 15-02-2029	1.3
Romania (Republic Of) 6.375% 18-09-2033	1.2
Total % of Top 10 Holdings	21.2
Total Number of Stock Holdings	11
Total Number of Bond Holdings	226
Total Number of Other Holdings	74
Total Number of Holdings	311

Fixed Income Breakdown

Fixed Income Breakdown	% Fixed Income
Government Bonds	30.5
Corporate Bonds	44.5
Other Bonds	0.0
Mortgage Backed Securities	15.2
ST Investments (Cash & Other)	5.7
Asset Backed Securities	4.3

Geographic Allocations

Geographic Allocations	% Stocks
United States	46.4
United Kingdom	15.6
Italy	3.8
Peru	3.6
Hungary	3.5

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Disclosure

Notes

Series 6A

Helios2 – 75/75 : S026A

Helios2 – 75/100 i : M026A

Helios2 – 100/100 i : T026A

Helios2 – 75/100 GLWB : G026A

Series 6B

Helios2 – 75/75 : S026B

Helios2 – 75/100 i : M026B

Helios2 – 100/100 i : T026B

Helios2 – 75/100 GLWB : G026B

Series 6C

Helios2 – 75/75 : S026C

Helios2 – 75/100 i : M026C

Helios2 – 100/100 i : T026C

Helios2 – 75/100 GLWB : G026C

Series 6D

Helios2 – 75/75 : S026D

Helios2 – 75/100 i : M026D

Helios2 – 100/100 i : T026D

Series 6E

Helios2 – 75/75 : S026E

Helios2 – 75/100 i : M026E

Helios2 – 100/100 i : T026E

Series 7A

Helios2 – 75/75 : S027A

Helios2 – 75/100 i : M027A

Helios2 – 100/100 i : T027A

Helios2 – 75/100 GLWB : G027A

Series 8A

Helios2 – 75/75 : S028A

Helios2 – 75/100 i : M028A

Helios2 – 100/100 i : T028A

Helios2 – 75/100 GLWB : G028A

Series 8B

Helios2 – 75/75 : S028B

Helios2 – 75/100 i : M028B

Helios2 – 100/100 i : T028B

Helios2 – 75/100 GLWB : G028B

Series 8C

Helios2 – 75/75 : S028C

Helios2 – 75/100 i : M028C

Helios2 – 100/100 i : T028C

Helios2 – 75/100 GLWB : G028C

Series 8D

Helios2 – 75/75 : S028D

Helios2 – 75/100 i : M028D

Helios2 – 100/100 i : T028D

Series 8E

Helios2 – 75/75 : S028E

Helios2 – 75/100 i : M028E

Helios2 – 100/100 i : T028E

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 – Global Tactical Bond – Desjardins. 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.