

# DFS BlackRock® Long Bond Index Fund

## Fund Category

Canadian Long Term Fixed Income

## General Information

Fund Code 273/673  
Fund Inception November 2008  
Underlying Inception April 2007  
Fund Assets (\$Mil) 125.28  
Underlying Assets (\$Mil) 753.17

Fund Company BlackRock Asset Management Canada Ltd  
Underlying Fund BlackRock Canada Long Bond Index Class D

## Volatility Analysis



## Investment Objective

The Fund aims to reproduce as closely as possible the annualized return of the FTSE Canada Long Term Overall Bond Index, over four-year moving periods.

## Benchmark

FTSE Canada Long Term Overall Bond

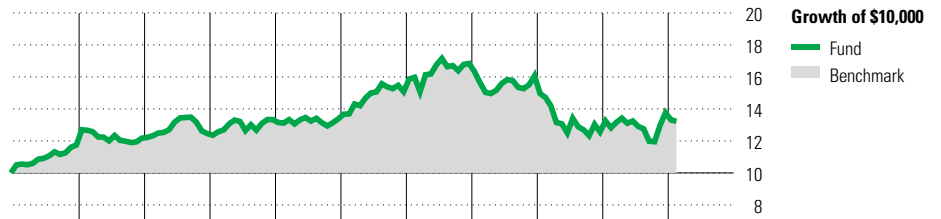
## Investment Strategy

The investments are passively managed in order to provide a moderate real return derived primarily from income by investing in a largely diversified portfolio of Canadian bonds with maturity of 10 years or more.

## Notes

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## Performance Analysis as of February 29, 2024



Year	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD	Quartile
Fund	17.4	3.7	2.3	7.0	0.3	12.7	11.7	-4.6	-21.8	9.6	-3.9	Calendar Year
Benchmark	17.5	3.8	2.5	7.0	0.3	12.7	11.9	-4.5	-21.8	9.5	-3.9	as at February 29, 2024
												Fund Return %
												Benchmark %

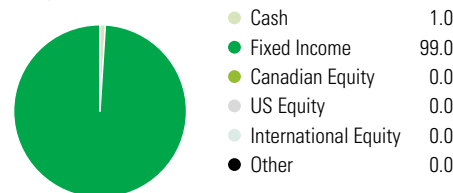
Annualized Returns %	3 Mth	1 Yr	2 Yr	3 Yr	4 Yr	5 Yr	10 Yr
Fund	2.0	3.1	-5.2	-5.4	-4.6	-0.7	2.3
Benchmark	1.9	3.1	-5.2	-5.4	-4.6	-0.6	2.3

Underlying Fund Performance

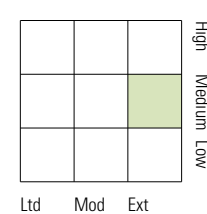
**Disclosure** The above data represents past performance returns, which is not indicative of future results. These are gross performance returns, calculated after the fund's operating expenses, but before investment fees. For more information, please contact Desjardins Insurance's Customer Contact Centre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

## Portfolio Analysis as of February 29, 2024

### Composition



### Fixed Income Style



### Credit Quality

Credit Quality	%
High	75.4
Medium	23.6
Low	0.0
N/A	1.0

### Top 10 Holdings

Holder	% Assets
Canada (Government of) 2% 01-12-2051	4.2
Canada (Government of) 1.75% 01-12-2053	3.4
Canada (Government of) 2.75% 01-12-2055	1.9
Quebec (Province Of) 3.1% 01-12-2051	1.9
Ontario (Province Of) 3.45% 02-06-2045	1.8
Ontario (Province Of) 3.75% 02-12-2053	1.8
Ontario (Province Of) 2.9% 02-12-2046	1.8
Canada Housing Trust No 4. 25% 15-03-2034	1.7
Quebec (Province Of) 3.5% 01-12-2048	1.7
Quebec (Province Of) 4.4% 01-12-2055	1.6
Total Number of Portfolio Holdings	3
Total Number of Underlying Holdings	597
Total Number of Stock Holdings	0
Total Number of Bond Holdings	419

### Top Five Countries

Country	% Assets
Canada	99.7
United States	0.2
Austria	0.1

### Fixed Income Breakdown

Category	% Bond
Government Bonds	75.8
Corporate Bonds	23.3
Other Bonds	0.0
Mortgage Backed Securities	0.0
ST Investments (Cash & Other)	1.0
Asset Backed Securities	0.0