

Desjardins SocieTerra Environmental Bond Fund (Mirova)

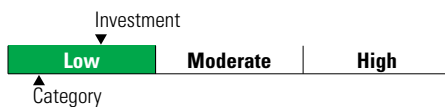
Fund Category
Global Fixed Income

General Information

Fund Code 347/747
Fund Inception September 2016
Underlying Inception June 2016
Fund Assets (\$Mil) 5.20
Underlying Assets (\$Mil) 204.07

Fund Company Desjardins Investments Inc
Underlying Fund Desjardins SocieTerra Environmental Bd A

Volatility Analysis



Investment Objective

This fund targets an annualized return at least 1.00% higher than that of the Barclays MSCI Green Bond Index, hedged against currency fluctuations in relation to the Canadian dollar, over four-year moving periods.

Benchmark

Barclays MSCI Green Bond Hedged

Investment Strategy

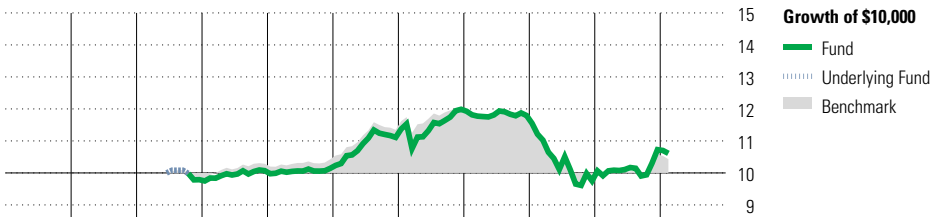
This Fund, actively managed, aims to provide steady income with some long-term capital growth by investing primarily in environmental bonds from sovereign and corporate issuers. The manager favors bonds aimed at financing projects having a positive impact on environment. The manager may also invest in bonds issued by companies that support energy and ecological transition, including renewable energies, green technologies and sustainable transport.

Notes

The underlying Fund performance returns are net. These are calculated after the funds operating expenses and investment fees.

Sub-advisor:
MIROVA

Performance Analysis as of February 29, 2024



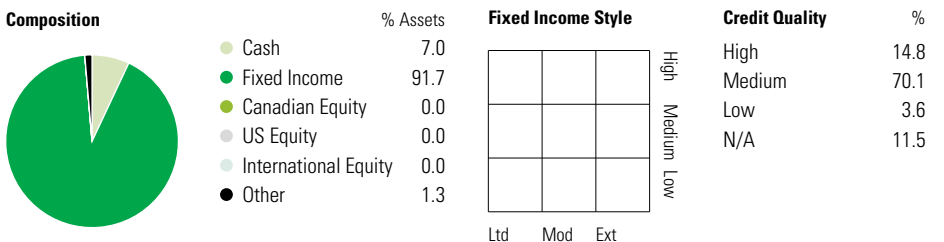
											Quartile	
2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD	Calendar Year	
—	—	—	2.9	0.7	9.5	7.9	-1.6	-17.3	10.0	-1.1	as at February 29, 2024	
—	—	—	4.4	1.4	8.8	6.2	-2.3	-17.4	8.7	-1.4	Fund Return %	
											Benchmark %	

Annualized Returns %	3 Mth	1 Yr	2 Yr	3 Yr	4 Yr	5 Yr	10 Yr
Fund	3.0	7.0	-2.7	-3.5	-2.1	0.6	—
Benchmark	2.3	6.5	-3.9	-4.0	-2.9	-0.3	—

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



Top 10 Holdings	% Assets
Italy (Republic Of) 1.5% 30-04-2045	3.6
Italy (Republic Of) 4% 30-10-2031	3.0
UNIT KING OF GRT BRIT AND NORT 31-07-2053	2.7
Ferrovie dello Stato It 4.125% 23-05-2029	2.4
Vena Energy Capital, , 3.133% 26-02-2025	2.3
Spain (Kingdom of) 1% 30-07-2042	2.2
Chile (Republic of) 0.83% 02-07-2031	1.6
Banco de Sabadell SA 5% 07-06-2029	1.5
Germany (Federal Rep Of) 0% 15-08-2050	1.5
Chile (Republic of) 3.5% 25-01-2050	1.5
Total Number of Portfolio Holdings	3
Total Number of Underlying Holdings	153
Total Number of Stock Holdings	0
Total Number of Bond Holdings	121

Top Five Countries	% Assets
Italy	19.5
Spain	14.9
France	8.4
United States	7.6
United Kingdom	6.8

Fixed Income Breakdown	% Bond
Government Bonds	31.6
Corporate Bonds	61.3
Other Bonds	0.0
Mortgage Backed Securities	0.0
ST Investments (Cash & Other)	7.6
Asset Backed Securities	0.0