

CC&L Long Term Bond Fund

Fund Category

Canadian Long Term Fixed Income

General Information

Fund Code	351/751
Fund Inception	July 2017
Underlying Inception	April 1999
Fund Assets (\$Mil)	31.64
Underlying Assets (\$Mil)	449.73

Fund Company	Connor, Clark & Lunn Inv Mngt Ltd.,
Underlying Fund	CC&L Long Bond

Volatility Analysis



Investment Objective

This Fund targets an annualized return at least 0.50% higher than that of the FTSE Canada Long Term Bond Index, over four-year moving periods.

Benchmark

FTSE Canada Long Term Overall Bond

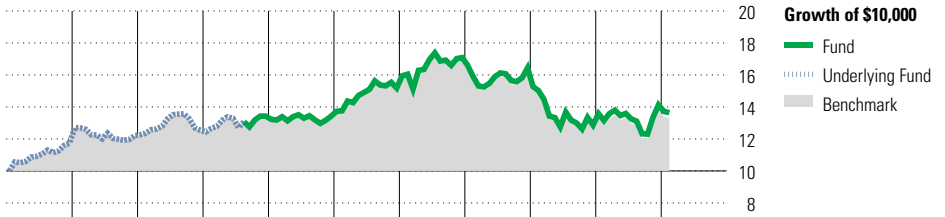
Investment Strategy

This fund, actively managed, aims to maximize long-term total return while protecting capital by investing primarily in a diversified portfolio of bond securities of Canadian corporations and governments. The fund uses a fundamentally based process defined by multiple sources of added value. The investment process is primarily based on a top-down approach driven by in-depth macroeconomic analysis and sound risk management.

Notes

Underlying assets reflect the Fund manager's Series A.

Performance Analysis as of February 29, 2024



Year	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD	Quartile
Fund	17.3	4.1	2.7	6.8	0.0	13.0	12.5	-3.8	-21.7	9.8	-3.4	Calendar Year
Underlying Fund	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
Benchmark												Fund Return %
												Benchmark %

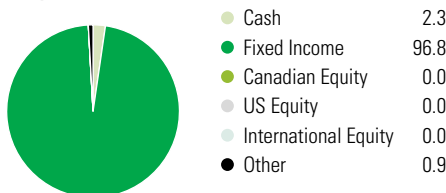
Annualized Returns %	3 Mth	1 Yr	2 Yr	3 Yr	4 Yr	5 Yr	10 Yr
Fund	2.2	3.8	-4.4	-5.0	-3.8	-0.2	2.6
Benchmark	1.9	3.1	-5.2	-5.4	-4.6	-0.6	2.3

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



Top 10 Holdings

Holder	% Assets
Canada (Government of) 1.75% 01-12-2053	4.7
Ontario (Province Of) 2.9% 02-12-2046	3.6
Quebec (Province Of) 4.4% 01-12-2055	3.2
Ontario (Province Of) 4.7% 02-06-2037	3.0
Province Of BC 4.3% 18-06-2042	2.9
Ontario (Province Of) 3.5% 02-06-2043	2.2
Province of Alberta 3.05% 01-12-2048	2.1
Ontario (Province Of) 3.45% 02-06-2045	2.1
Canada (Government of) 2% 01-12-2051	2.0
Hydro One Inc. 7.35% 03-06-2030	1.9
Total Number of Portfolio Holdings	3
Total Number of Underlying Holdings	170
Total Number of Stock Holdings	0
Total Number of Bond Holdings	91

Fixed Income Style

Style	High	Medium	Low
Ltd			
Mod			
Ext			

Credit Quality

Credit Quality	%
High	62.8
Medium	35.8
Low	0.2
N/A	1.2

Top Five Countries

Country	% Assets
Canada	99.8
United States	0.2

Fixed Income Breakdown

Category	% Bond
Government Bonds	61.5
Corporate Bonds	36.1
Other Bonds	0.0
Mortgage Backed Securities	0.0
ST Investments (Cash & Other)	2.4
Asset Backed Securities	0.0