

Amundi Global High Income & Low Volatility Equity Fund

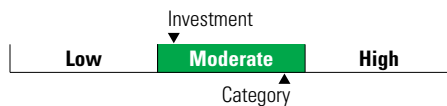
Fund Category
Global Equity

General Information

Fund Code 397/0397
Fund Inception July 2020
Underlying Inception May 2020
Fund Assets (\$Mil) 155.58
Underlying Assets (\$Mil) 297.01

Fund Company Amundi Asset Management
Underlying Fund Amundi Canada Global High Income & Low Volatility Equity Trust -T Non-Hedged

Volatility Analysis



Investment Objective

This fund aims to reproduce the annualized return of the MSCI World Custom Yield Minimum Volatility Special Weighted Net Index, expressed in Canadian dollars, over four-year moving periods.

Benchmark

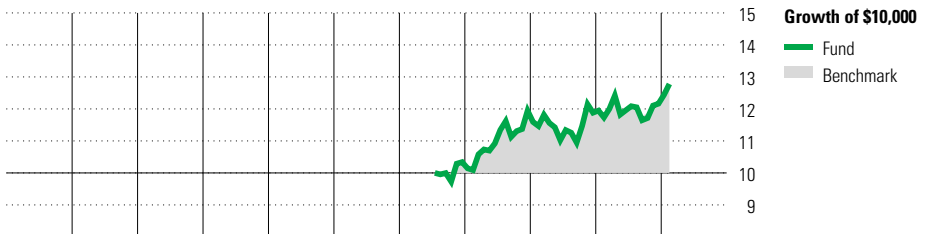
MSCI World Custom Yield Minimum Volatility Special Weighted net

Investment Strategy

This Fund, managed based on a multi-factorial approach, aims to provide long-term capital growth while favoring current income and volatility reduction by investing in global equity securities. The manager seeks to track the return and risk profile of a multi-factorial index, which focuses on income-producing quality securities and displaying a defensive nature offering capital protection in down market periods. The index replication process utilizes an option overlay strategy which seeks to obtain upside market returns using a combination of listed equity index call and put options. The multi-factorial index is also adjusted to incorporate environmental, social and governance considerations.

Additional constraint : No more than 10% of the fund's market value may be invested in the option overlay strategy.

Performance Analysis as of February 29, 2024



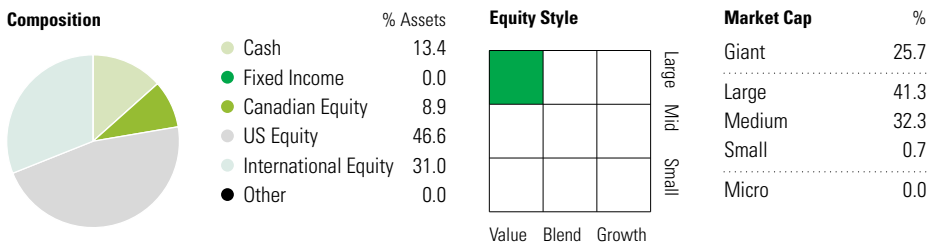
Performance Analysis as of February 29, 2024											Quartile	
2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD	Calendar Year	as at February 29, 2024
—	—	—	—	—	—	—	—	—	—	—	—	Fund Return %
—	—	—	—	—	—	—	15.5	-0.5	2.4	5.1	—	Benchmark %
—	—	—	—	—	—	—	15.1	1.0	1.2	4.4	—	—

Annualized Returns %	3 Mth	1 Yr	2 Yr	3 Yr	4 Yr	5 Yr	10 Yr
Fund	5.6	8.9	5.6	8.2	—	—	—
Benchmark	4.4	7.6	5.3	8.0	—	—	—

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
MSCI World Index	7.4
United States Treasury Bills 07-03-2024	1.5
United States Treasury Bills 04-04-2024	1.5
Walmart Inc	1.4
Novartis AG Registered Shares	1.3
PepsiCo Inc	1.3
Republic Services Inc	1.3
Cboe Global Markets Inc	1.2
Johnson & Johnson	1.2
Waste Management Inc	1.2
Total Number of Portfolio Holdings	3
Total Number of Underlying Holdings	303
Total Number of Stock Holdings	240
Total Number of Bond Holdings	0

Top Five Countries	% Assets
United States	58.1
Canada	11.1
Japan	10.4
Switzerland	6.2
Hong Kong	2.9

Global Equity Sectors	% Equity
Utilities	8.8
Energy	4.6
Financials	14.9
Materials	5.5
Consumer Discretionary	4.8
Consumer Staples	14.9
Communication Services	10.4
Industrials	12.1
Health Care	14.1
Information Technology	8.0
Real Estate	1.7
Unclassified	0.0