

DFS GIF – Canadian Small Cap Equity – NEI

Fund Category
Canadian Small/Mid Cap Equity

Morningstar Return
AboveAverage

Morningstar Risk
AboveAverage

Morningstar Rating™
★★★★

Investment Objective

The fund seeks to achieve capital appreciation over the longer term by primarily investing in the equity of smaller, fast growing Canadian companies with small market capitalization under a billion dollars.

Volatility Analysis



Best 1 Year Return

79.1%
02-28-2025 to 02-28-2026

Worst 1 Year Return

-23.2%
03-31-2019 to 03-31-2020

Fund Details

Inception Date	February 2014
Series 6 Min. Investment \$	1000
Series 7 Min. Investment \$	250000
Series 8 Min. Investment \$	1000
Subsequent Investment \$	500
Total Assets \$Mil	8.8
Series 6 NAV \$	9.50
Series 6 MER %	3.24
Series 7 NAV \$	10.02
Series 7 MER %	2.76
Series 8 NAV \$	9.66
Series 8 MER %	2.72

Additional Fees

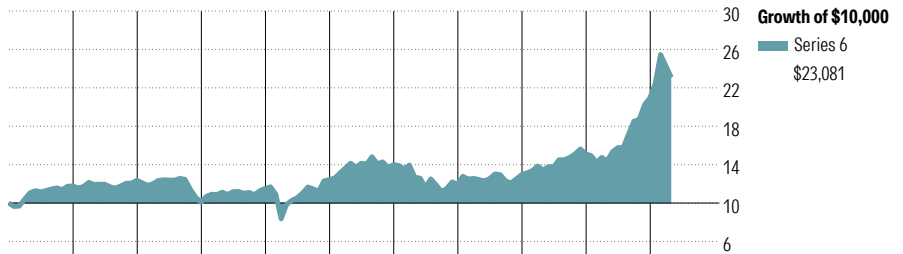
Name	Fee
Helios2 – 75/100 i	0.60
Helios2 – 75/100 GLWB	-
Helios2 – 100/100 i	-

Management Company NEI Investments
Web Site desjardinslifeinsurance.com

Risk and Return Statistics

	3 Yr
Alpha	-3.25
Beta	0.91
R-Squared	86.18
Standard Deviation	15.38
Upside Capture	82.96
Downside Capture	93.31
Information Ratio	-1.12

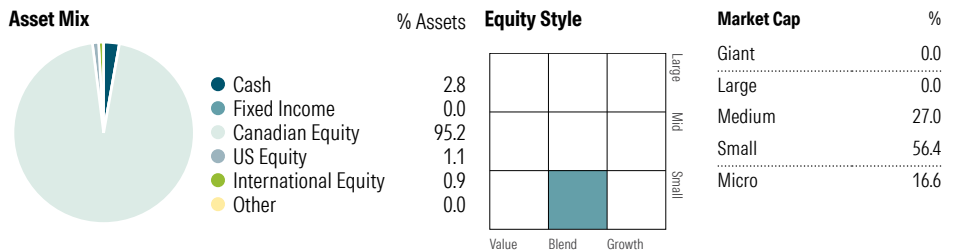
Performance Analysis as of March 31, 2026



2016	2017	2018	2019	2020	2021	2022	2023	2024	2025	YTD	Calendar Year
17.8	5.0	-18.5	14.2	8.0	12.5	-14.8	8.6	16.7	38.6	10.2	Series 6
18.3	5.5	-18.0	14.6	8.4	13.1	-14.4	9.0	17.3	39.0	10.6	Series 7
-	-	-	14.5	8.2	13.1	-14.7	8.9	17.1	38.9	10.4	Series 8

1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Since Incep.	Trailing Return %
-9.4	10.2	24.7	56.5	22.5	11.1	8.3	5.4	Series 6
-9.2	10.6	25.1	57.3	23.1	11.6	8.8	5.9	Series 7
-9.3	10.4	25.0	57.1	22.9	11.4	-	8.7	Series 8
4	1	1	1	1	2	1	-	Quartile
140	140	140	140	125	125	95	-	No. of Funds in Category

Portfolio Analysis as of March 31, 2026



Top 10 Holdings	% Assets	Global Equity Sectors	% Equity
Enerflex Ltd	3.2	Materials	51.8
CES Energy Solutions Corp	3.1	Energy	16.1
Torex Gold Resources Inc	2.5	Industrials	13.9
Centerra Gold Inc	2.4	Consumer Discretionary	6.0
5N Plus Inc	2.4	Health Care	3.0
DPM Metals Inc	2.3	Communication Services	2.9
Extencicare Inc	2.3	Financials	2.7
First Majestic Silver Corp	2.2	Consumer Staples	1.8
OceanaGold Corp	2.2	Real Estate	1.2
Discovery Silver Corp	2.2	Information Technology	0.5
Total % of Top 10 Holdings	24.8	Utilities	0.0
Total Number of Stock Holdings	90	Unclassified	0.0
Total Number of Bond Holdings	0		
Total Number of Other Holdings	3		
Total Number of Holdings	93	Geographic Allocations	% Stocks
		Canada	98.0
		United States	1.1
		Colombia	0.9

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Disclosure

Notes

*Fund closed to additional Deposits and switches.

Series 6A

Helios2 – 75/75 : S596A
Helios2 – 75/100 i : M596A

Series 6B

Helios2 – 75/75 : S596B
Helios2 – 75/100 i : M596B

Series 6C

Helios2 – 75/75 : S596C
Helios2 – 75/100 i : M596C

Series 6B

Helios2 – 75/75 : S596B
Helios2 – 75/100 i : M596B

Series 6C

Helios2 – 75/75 : S596C
Helios2 – 75/100 i : M596C

Series 6D

Helios2 – 75/75 : S596D
Helios2 – 75/100 i : M596D

Series 6E

Helios2 – 75/75 : S596E
Helios2 – 75/100 i : M596E

Series 7A

Helios2 – 75/75 : S597A
Helios2 – 75/100 i : M597A

Series 8A

Helios2 – 75/75 : S598A
Helios2 – 75/100 i : M598A

Series 8B

Helios2 – 75/75 : S598B
Helios2 – 75/100 i : M598B

Series 8C

Helios2 – 75/75 : S598C
Helios2 – 75/100 i : M598C

Series 8D

Helios2 – 75/75 : S598D
Helios2 – 75/100 i : M598D

Series 8E

Helios2 – 75/75 : S598E
Helios2 – 75/100 i : M598E

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 – Canadian Small Cap Equity – NEI. 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.