

DFS GIF – Small Cap – Franklin Bissett

Fund Category
Canadian Small/Mid Cap Equity

Morningstar Return
Average

Morningstar Risk
Above Average

Morningstar Rating™
★★★

Investment Objective

To provide investors with long-term capital appreciation. The fund invests mainly in shares of Canadian companies with small to medium capitalizations which are expected to provide above-average returns.

Volatility Analysis



Best 1 Year Return

71.3%

3-31-2020 to 3-31-2021

Worst 1 Year Return

-37.6%

3-31-2019 to 3-31-2020

Fund Details

Inception Date	February 2014
Series 6 Min. Investment \$	1,000
Series 7 Min. Investment \$	250,000
Series 8 Min. Investment \$	1,000
Subsequent Investment \$	500
Total Assets \$Mil	6.1
Series 6 NAV \$	5.02
Series 6 MER %	3.10
Series 7 NAV \$	5.22
Series 7 MER %	2.67
Series 8 NAV \$	5.73
Series 8 MER %	2.84

Additional Fees

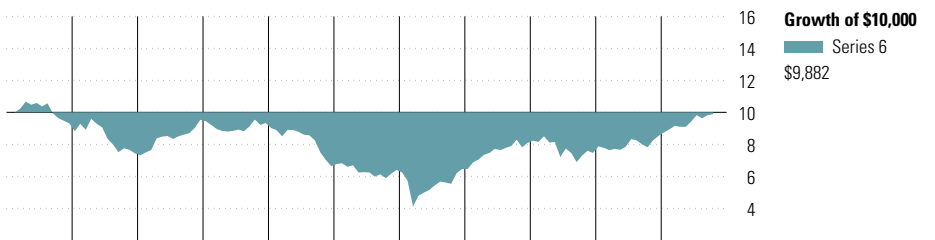
Name	Fee
Helios2 – 75/100 i	0.60
Helios2 – 75/100 GLWB	–
Helios2 – 100/100 i	–

Management Company	Franklin Bissett Investment Management
Web Site	desjardinslifeinsurance.com

Risk and Return Statistics

	3 Yr
Alpha	0.26
Beta	0.76
R-Squared	71.53
Standard Deviation	14.20
Upside Capture	76.59
Downside Capture	72.11
Information Ratio	-0.06

Performance Analysis as of October 31, 2024

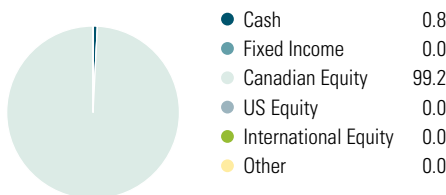


	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD	Calendar Year
Series 6	—	-20.0	28.1	-2.1	-28.9	-3.6	0.9	25.3	-7.8	14.2	15.9	Series 6
Series 7	—	-20.0	28.6	-2.0	-28.7	-2.9	1.2	26.3	-7.6	14.8	16.3	Series 7
Series 8	—	—	—	—	—	-2.9	1.1	25.9	-7.5	14.4	16.2	Series 8

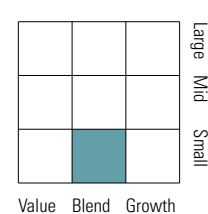
	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Since Incep.	Trailing Return %
Series 6	0.6	0.6	8.7	26.4	6.0	10.9	0.3	0.0	Series 6
Series 7	0.6	0.8	8.8	27.0	6.5	11.4	0.6	0.4	Series 7
Series 8	0.7	0.7	8.7	26.8	6.4	11.3	—	2.1	Series 8
Quartile	3	2	3	1	1	1	4	—	Quartile
No. of Funds in Category	127	127	127	127	125	125	89	—	No. of Funds in Category

Portfolio Analysis as of October 31, 2024

Asset Mix



Equity Style



Market Cap

Market Cap	%
Giant	0.0
Large	0.0
Medium	43.1
Small	42.3
Micro	14.6

Top 10 Holdings

Top 10 Holdings	% Assets
Atco Ltd Registered Shs -I- Non Vtg	4.3
Canadian Western Bank	4.0
Empire Co Ltd Registered Shs -A- Non Vtg	3.8
EQB Inc	3.8
AltaGas Ltd	3.4
Headwater Exploration Inc	3.3
Winpak Ltd	3.2
Kelt Exploration Ltd	3.2
FirstService Corp Ordinary Shares	3.0
Enerflex Ltd	2.9

Total % of Top 10 Holdings	34.8
Total Number of Stock Holdings	46
Total Number of Bond Holdings	0
Total Number of Other Holdings	4
Total Number of Holdings	50

Global Equity Sectors

Global Equity Sectors	% Equity
Energy	21.1
Industrials	15.5
Financials	11.7
Materials	11.2
Real Estate	11.2
Information Technology	9.6
Utilities	9.4
Consumer Staples	7.6
Consumer Discretionary	1.8
Health Care	1.0
Communication Services	0.0
Unclassified	0.0

Geographic Allocations

Geographic Allocations	% Stocks
Canada	100.0

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Disclosure

Notes

*Fund closed to additional Deposits and switches.

Series 6A

Helios2 – 75/75 : S736A

Helios2 – 75/100 i : M736A

Series 6B

Helios2 – 75/75 : S736B

Helios2 – 75/100 i : M736B

Series 6C

Helios2 – 75/75 : S736C

Helios2 – 75/100 i : M736C

Series 7A

Helios2 – 75/75 : S737A

Helios2 – 75/100 i : M737A

Series 8A

Helios2 – 75/75 : S738A

Helios2 – 75/100 i : M738A

Series 8B

Helios2 – 75/75 : S738B

Helios2 – 75/100 i : M738B

Series 8C

Helios2 – 75/75 : S738C

Helios2 – 75/100 i : M738C

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 – Small Cap – Bissett. 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.