

DFS BlackRock® Long Bond Index Fund

Fund Category

Canadian Long Term Fixed Income

General Information

| | |
|---------------------------|--|
| Fund Code | 273/673 |
| Fund Inception | November 2008 |
| Underlying Inception | April 2007 |
| Fund Assets (\$Mil) | 108.63 |
| Underlying Assets (\$Mil) | 644.58 |
| | |
| Fund Company | BlackRock Asset Management Canada Ltd |
| Underlying Fund | BlackRock Canada Long Bond Index Class D |

Volatility Analysis



Investment Objective

The Fund aims to reproduce as closely as possible the annualized return of the FTSE Canada Long Term Overall Bond Index, over four-year moving periods.

Benchmark

FTSE Canada Long Term Overall Bond

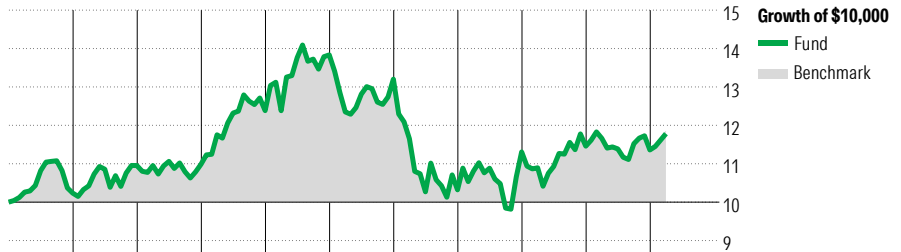
Investment Strategy

The investments are passively managed in order to provide a moderate real return derived primarily from income by investing in a largely diversified portfolio of Canadian bonds with maturity of 10 years or more.

Notes

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Performance Analysis as of February 28, 2026



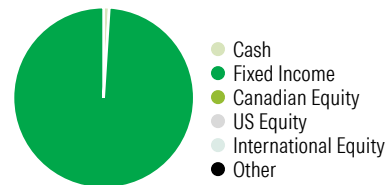
| Year | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 | YTD | Quartile |
|---------------|------|------|------|------|------|------|-------|------|------|------|-----|-------------------------|
| Fund Return % | 2.3 | 7.0 | 0.3 | 12.7 | 11.7 | -4.6 | -21.8 | 9.6 | 1.3 | -0.9 | 3.7 | Calendar Year |
| Benchmark % | 2.5 | 7.0 | 0.3 | 12.7 | 11.9 | -4.5 | -21.8 | 9.5 | 1.3 | -0.7 | 3.7 | as at February 28, 2026 |

| Annualized Returns % | 1 Mth | 3 Mth | 1 Yr | 2 Yr | 3 Yr | 4 Yr | 5 Yr | 10 Yr |
|----------------------|-------|-------|------|------|------|------|------|-------|
| Fund | 2.9 | 0.5 | -0.4 | 4.1 | 3.8 | -0.6 | -1.7 | 1.5 |
| Benchmark | 2.9 | 0.5 | -0.3 | 4.2 | 3.8 | -0.6 | -1.7 | 1.6 |

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.

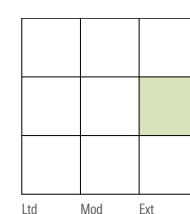
Portfolio Analysis as of February 28, 2026

Composition



% Assets

Fixed Income Style



Credit Quality

| | |
|--------|------|
| High | 72.2 |
| Medium | 27.2 |
| Low | 0.0 |
| N/A | 0.7 |

Top 10 Holdings

| Holder | % Assets |
|---|----------|
| Canada (Government of) 3.5% 01-12-2057 | 3.6 |
| Canada (Government of) 2% 01-12-2051 | 3.5 |
| Canada (Government of) 2.75% 01-12-2055 | 3.4 |
| Canada (Government of) 1.75% 01-12-2053 | 2.7 |
| Quebec (Province Of) 4.4% 01-12-2055 | 2.2 |
| Ontario (Province Of) 3.45% 02-06-2045 | 1.7 |
| Ontario (Province Of) 2.9% 02-12-2046 | 1.5 |
| Ontario (Province Of) 4.65% 02-06-2041 | 1.5 |
| Quebec (Province Of) 3.1% 01-12-2051 | 1.5 |
| Ontario (Province Of) 3.75% 02-12-2053 | 1.5 |
| Total Number of Portfolio Holdings | 3 |
| Total Number of Underlying Holdings | 638 |
| Total Number of Stock Holdings | 0 |
| Total Number of Bond Holdings | 450 |

Top Five Countries

| Country | % Assets |
|----------------|----------|
| Canada | 99.9 |
| United Kingdom | 0.1 |
| France | 0.0 |

Fixed Income Breakdown

| Category | % Bond |
|-------------------------------|--------|
| Government Bonds | 76.8 |
| Corporate Bonds | 22.2 |
| Other Bonds | 0.0 |
| Mortgage Backed Securities | 0.0 |
| ST Investments (Cash & Other) | 1.0 |
| Asset Backed Securities | 0.0 |