

DFS BlackRock® U.S. Equity Index Fund

Fund Category

US Equity

General Information

Fund Code 385/785/985/K385/T385
Fund Inception June 2019
Underlying Inception January 2000
Fund Assets (\$Mil) 1113.78
Underlying Assets (\$Mil) 10,199.89

Fund Company BlackRock Asset Management Canada Ltd
Underlying Fund BlackRock CDN US Equity Index Class D

Volatility Analysis



Investment Objective

This fund aims to reproduce the annualized return of the S&P 500 Index, expressed in Canadian dollars and reduced by 0.40% to account for the taxes withheld by the fund, over four-year moving periods. It targets a tracking error of no more than 0.25%, annualized over four-year moving periods.

Benchmark

S&P 500

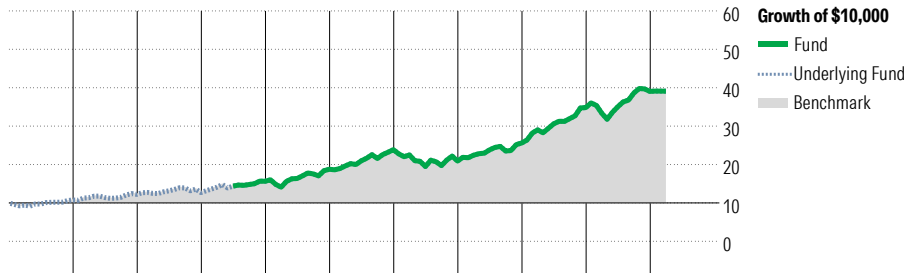
Investment Strategy

The investments are passively managed in order to provide a return derived primarily from long term capital appreciation by investing in a largely diversified portfolio of American equity securities.

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 %	7.7	13.5	3.9	24.5	20.0	27.2	-12.4	22.5	36.0	12.1	0.2	Calendar Year as at February 28, 2026
Benchmark %	8.1	13.8	4.2	24.8	16.3	27.6	-12.2	22.9	36.4	12.4	0.2	Fund Return %
												Benchmark %

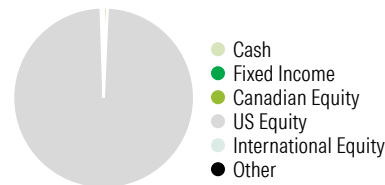
Annualized Returns %	1 Mth	3 Mth	1 Yr	2 Yr	3 Yr	4 Yr	5 Yr	10 Yr
Fund	-0.1	-1.5	10.5	17.8	21.6	15.4	15.6	15.3
Benchmark	0.0	-1.4	10.8	18.0	21.9	15.7	15.9	15.6

Underlying Fund Performance

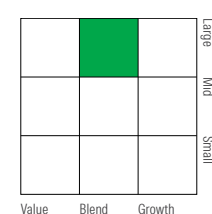
Disclosure The above data represents past performance returns, which is not indicative of future results. These are gross performance returns, calculated after the fund's operating expenses, but before investment fees. For more information, please contact Desjardins Insurance's Customer Contact Centre at 1-800-968-3587.

Portfolio Analysis as of February 28, 2026

Composition



Equity Style



Market Cap

Market Cap	%
Giant	47.9
Large	34.0
Medium	17.2
Small	0.9
Micro	0.0

Top 10 Holdings

Company	% Assets
NVIDIA Corp	7.3
Apple Inc	6.7
Microsoft Corp	5.0
Amazon.com Inc	3.5
Alphabet Inc Class A	3.1
Broadcom Inc	2.6
Alphabet Inc Class C	2.5
Meta Platforms Inc Class A	2.4
Tesla Inc	1.9
Berkshire Hathaway Inc Class B	1.6
Total Number of Portfolio Holdings	3
Total Number of Underlying Holdings	509
Total Number of Stock Holdings	503
Total Number of Bond Holdings	0

Top Five Countries

Country	% Assets
United States	99.5
Switzerland	0.2
China	0.1
Netherlands	0.1
Ireland	0.0

Global Equity Sectors

Sector	% Equity
Utilities	2.3
Energy	3.2
Financials	12.9
Materials	2.0
Consumer Discretionary	10.4
Consumer Staples	5.0
Communication Services	11.0
Industrials	8.6
Health Care	9.4
Information Technology	33.4
Real Estate	1.9
Unclassified	0.0