

# Monthly Report

## Desjardins Canadian Short Term Bond Index ETF

As at September 30, 2018



desjardinsetf.com

Ticker	<b>DCS</b>
CUSIP	25059L100
Exchange	TSX
Base Currency	Canadian Dollar
Inception Date	April 3, 2017
Asset Class	Canadian Short Term Fixed Income
Management Expense Ratio (MER) (%)	0.12
Management Fee (%)	0.09
Eligibility	Registered and non-registered
Distribution Frequency	Monthly

Price at Month End (\$)	19.28
Total Assets (\$)	25 059 336
Shares Outstanding	1 300 000
Number of Securities	338
Weighted Average Term to Maturity (years)	2.74
Weighted Average Coupon (%)	2.50
Weighted Average Distribution Yield (%)	2.30
Weighted Average Yield to Maturity (%)	2.58
Weighted Average Duration (years)	2.61

### FUND DESCRIPTION

The Desjardins Canadian Short Term Bond Index ETF was designed to replicate—to the extent possible—the performance of the Solactive Short-Term Canadian Bond Universe TR Index (the “Index”), net of fees and expenses.

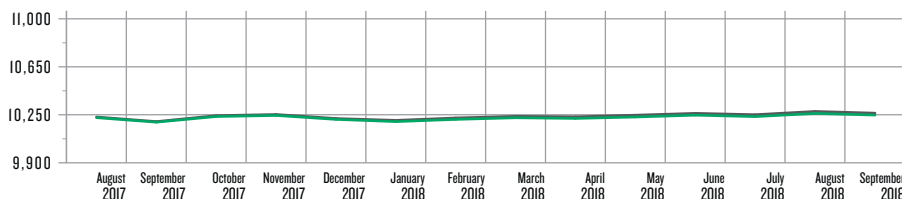
The current investment strategy is to invest in and hold the constituent securities of the Index in the same proportion as they are reflected in the Index or securities intended to replicate the performance of the Index.

### BENEFITS

- Invests in a diversified portfolio of federal, provincial, and corporate bonds.
- Designed for investors looking for consistent income.
- Includes bonds with a short-term maturity profile to manage interest rate risk.

## Performance Analysis

### GROWTH OF \$10,000



— Desjardins Canadian Short Term Bond Index ETF  
 — Benchmark: Solactive Short-Term Canadian Bond Universe TR Index

### FUND MANAGER (S)

Desjardins Global Asset Management (DGAM)

### TOP HOLDINGS (%)

Canada Housing Trust 2.400% December 15, 2022	3.69
Canadian Government 1.250% February 1, 2020	3.32
Canadian Government 3.250% June 1, 2021	3.30
Canadian Government 0.750% March 1, 2021	2.77
Canadian Government 1.500% March 1, 2020	2.75
Canadian Government 0.500% March 1, 2022	2.43
Canadian Government 1.250% November 1, 2019	2.38
Canadian Government 3.500% June 1, 2020	2.33
Canadian Government 2.750% June 1, 2022	2.18
Canadian Government 1.000% September 1, 2022	1.99
<b>Total</b>	<b>27.14</b>

### FUND PERFORMANCE (%)

	1 Month	3 Month	6 Month	1 Year	2 Year	3 Year	5 Year	Since Fund Inception
Net Asset Value	-0.17	0.02	0.29	0.76				-0.12
Benchmark	-0.18	0.03	0.34	0.89				0.01

Benchmark: Solactive Short-Term Canadian Bond Universe TR Index

### SECTOR ALLOCATION (%)



### MATURITY (%)



### GEOGRAPHIC ALLOCATION (%)



### CREDIT RATING (%)



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# Monthly Report (cont'd)

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