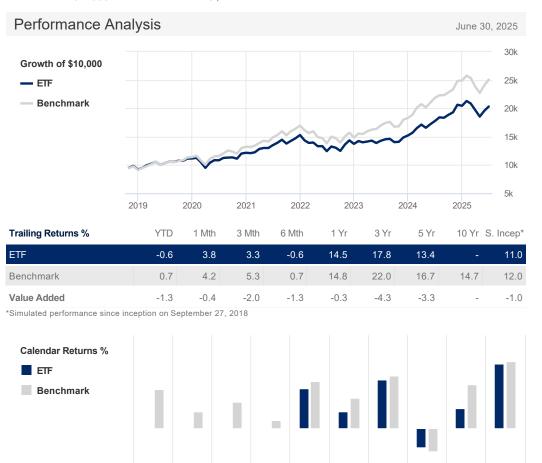
## Desjardins RI USA Multifactor - Low CO2 ETF (XTSE:DRFU)

Benchmark S&P 500 Total Return Index C\$

Printed on August 2, 2025



## Investment Objective

DRFU seeks to provide long-term capital appreciation through the use of a multifactor approach and to gradually reduce the portfolio's Financed Emissions while managing active risk. To achieve this, it invests primarily in equity and equity-related securities of large and mid-cap companies in the United States while ensuring that all Constituent Issuers meet Pre-Determined ESG Standards.

| Statistics  |                  |        | June 30, 2025       |                    |  |
|---|------------------|--------|---------------------|--------------------|--|
|   |                  |        | ETF                 | Benchmark          |  |
| Annualized Standard Dev Fixed Income                  |                  |        | 14.4%<br><b>ETF</b> | 13.4%<br>Benchmark |  |
| YTM<br>Credit Quality<br>Average Maturity             |                  |        | -<br>-<br>-         | -<br>-<br>-        |  |
| Risk Rating   |                  |        | June 30, 2025       |                    |  |
| Low   | Low to<br>Medium | Medium | Medium<br>to High   | High               |  |
| The chart above shows the volatility level of the ETF |                  |        |                     |                    |  |

The chart above shows the volatility level of the ETF (based on standard deviation of the ETF's total returns since inception).

## Portfolio Allocations

Calendar Year

Benchmark

ETF



2015

20.8

2016

8.7

2017

13.8

2018

4.0

2019

21.4

25.2

2020

9.0

16.1

2021

25.8

28.2

2022

-10.2

-12.5

2023

10.8

23.3

| Sector Allocations  |       |
|---------------------|-------|
| Sensitive           | 63.1% |
| Technology          | 37.5% |
| Consumer Services   | 7.6%  |
| Industrial Goods    | 7.0%  |
| Telecomunication    | 6.7%  |
| Industrial Services | 2.3%  |
| Energy              | 1.9%  |
| Defensive           | 18.8% |
| Consumer Goods      | 8.2%  |
| Health Care         | 8.2%  |
| Utilities           | 2.0%  |
| Cash & Equivalent   | 0.4%  |
| Cyclical            | 18.2% |
| Financial Services  | 14.9% |
| Basic Material      | 2.2%  |
| Real Estate         | 1.0%  |
| Other               | 0.0%  |
| Other               | 0.0%  |

2024

34.4

36.0

## Top Holdings **Top Holdings** % Assets **NVIDIA Corp - Common** 5.76% Apple Inc - Common 5.66% Microsoft Corp - Common 5.51% Amazon.com Inc - Common 2.83% 1.86% Meta Platforms Inc - Common CI A Walmart Inc - Common 1 82% General Electric Co - Common 1.58% GE Vernova Inc - Common 1.40% AT&T Inc - Common 1.39% Booking Holdings Inc - Common 1.37% 29.18% Total percentage of top 10 holdings Total number of holdings 103

June 30, 2025