

Monthly Report

Desjardins Developed ex-USA ex-Canada Multifactor - Controlled Volatility ETF



As at June 30, 2021

desjardinsetf.com

Ticker	DFD
CUSIP	25058W107
Exchange	TSX
Base Currency	CAD
Inception Date	May 03, 2017
Asset Class	International Equity
Management Expense Ratio (MER) (%)	0.69
Management Fee (%)	0.60
Eligibility	REG and NON-REG
Distribution Frequency	Quarterly

Price at Month End (\$)	21.41
Total Assets (\$)	5,352,282
Shares Outstanding	250,000
Number of Securities	228
Price/Earning Ratio	30.12
Price/Book Ratio	3.07
Dividend Yield (%)	3.50
Annualized	2.80
Distribution Yield (%)	

FUND MANAGER (S)

Desjardins Global Asset Management (DGAM)

TOP HOLDINGS (%)

Danone SA	2.46
L'Oreal SA	2.39
NXP Semiconductors NV	2.36
Sanofi SA	2.31
Siemens AG	2.18
Deutsche Telekom AG	1.84
Woolworths Ltd	1.83
Mitsui & Co Ltd	1.79
Fujitsu Ltd	1.76
Deutsche Post AG	1.75
Total	20.68

FUND DESCRIPTION

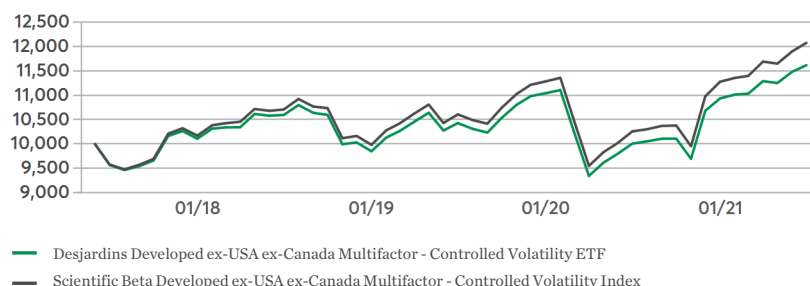
The Desjardins Developed ex-USA ex-Canada Multifactor – Controlled Volatility ETF was designed to replicate—to the extent possible—the performance of the Scientific Beta Developed ex-USA ex-Canada Multifactor – Controlled Volatility Index (the “Index”), net of fees and expenses. The current investment 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. The Manager may also use a sampling strategy for selecting investments.

BENEFITS

- Selects developed markets securities using a multifactor approach
- Designed with an expected risk lower than the traditional index
- Designed to mitigate losses in market downturns and participate in market recoveries

Performance Analysis

GROWTH OF \$10,000

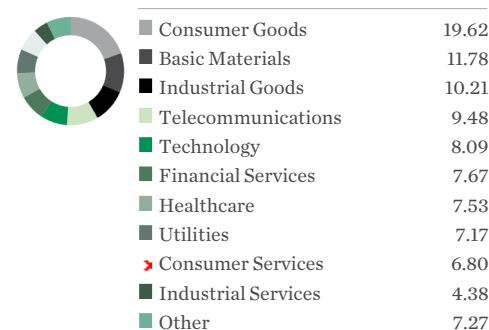


FUND PERFORMANCE (%)

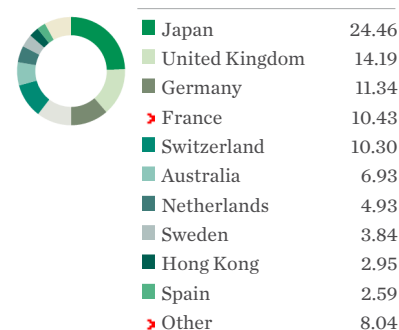
	1 Month	3 Month	6 Month	1 Year	2 Year	3 Year	5 Year	Since Fund Inception
Net Asset Value	1.18	2.91	6.23	16.11	5.55	3.12		4.22
Benchmark	1.48	3.30	7.09	17.74	6.71	4.10		5.19

Benchmark: Scientific Beta Developed ex-USA ex-Canada Multifactor - Controlled Volatility Index

SECTOR ALLOCATION (%) (TOP 10)



GEOGRAPHIC ALLOCATION (%)



Monthly Report (cont'd)

Desjardins Developed ex-USA ex-Canada Multifactor - Controlled Volatility ETF



Desjardins Exchange Traded Funds (FNB Desjardins)

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