

Fund facts

as at June 30, 2024

Asset class: Fixed income

Fund code: LIBP

Asset category: Foreign bond

Fund inception date: March 2000

Segregated fund size: \$752.26 million

Underlying fund: Brandywine Global Fixed Income Investment Grade Fund

Underlying fund size: \$806.82 million

Yield to maturity: 5.53%

Duration: 8.04

Total fund operating expenses

2023	2022	2021
0.063%	0.063%	0.063%

Volatility meter

The fund has average volatility relative to all asset classes.



The fund has average volatility relative to the fund's asset class.

Investment manager

[Brandywine Global Investment Management, LLC](#)

Investment management style

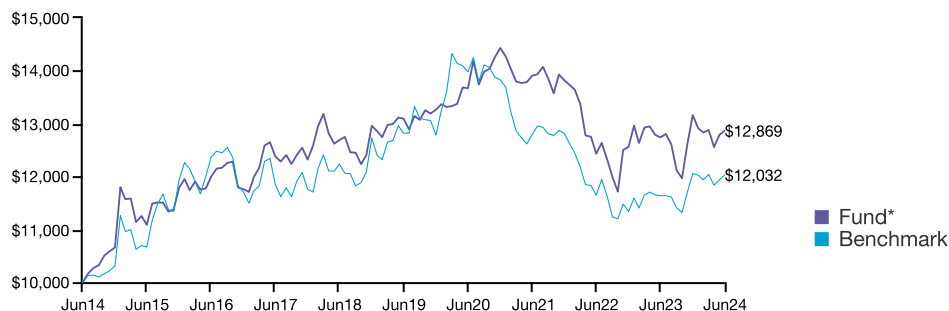
The Fund manager applies a top-down, value-driven process. Real yield is the primary measure of value. Currency valuation is next in importance, as the real yield must be captured in dollars. The Fund manager focuses on appreciating, undervalued currencies, and overvalued currencies that can be hedged. Inflation trends, political risks, monetary trends and business cycle and liquidity measures are also considered.

Fund objective

To provide interest income with the potential for capital appreciation by investing primarily in fixed income securities, including government securities and corporate income producing securities worldwide.

Historical performance as at June 30, 2024

This graph shows how a \$10,000 investment in this fund, on June 16, 2014 would be worth \$12,869 on June 15, 2024; compared to the benchmark which would be worth \$12,032 over that time period. Benchmark: 100% Bloomberg Global Aggregate TR Index (CAD Hedged)



Compound returns as at June 30, 2024

	3 mth	1 year	2 year**	3 year**	4 year**	5 year**	10 year**
Fund*	-0.10%	1.00%	1.74%	-2.56%	-1.50%	-0.35%	2.55%
Benchmark	-0.06%	3.39%	1.63%	-2.03%	-3.68%	-1.26%	1.87%

** Stated on an annualized basis

Calendar year returns

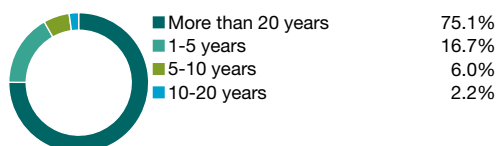
	YTD	2023	2022	2021	2020	2019
Fund*	-2.24%	4.77%	-9.10%	-4.25%	8.82%	2.34%
Benchmark	-0.20%	6.33%	-11.53%	-7.35%	8.19%	0.49%

* Any performance shown prior to the fund's inception date is that of the underlying fund and is considered representative of this fund's performance.

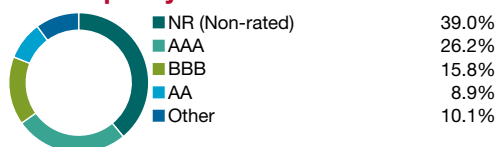
Bond composition



Bond term



Credit quality



Top holdings as at June 30, 2024

United States Treasury Note, 2/15/2052	9.7%
Australia, 0.25%, 11/21/2024	7.3%
Mexico, 8%, 7/31/2053	5.6%
HM Treasury, 1.25%, 7/31/2051	5.5%
Ministerstvo Financi, 5.75%, 3/29/2029	5.0%
Asian Development Bank, 4.13%, 9/27/2024	4.2%
European Investment Bank, 2.75%, 8/15/2025	3.8%
Asian Development Bank, 0.63%, 4/29/2025	3.7%
Mexico, 8%, 11/7/2047	3.1%
HM Treasury, 3.25%, 1/31/2033	3.0%
Total	50.9%

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