# **Real Return Bond (Canada Life)**



#### **Fund facts**

as at June 30, 2024

Asset class: Fixed income

Fund code: RRBP

Asset category: Canadian bond Fund inception date: February 2013 Segregated fund size: \$704 million

Yield to maturity: 1.81%

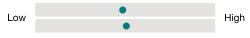
Duration: 12.98

### **Total fund operating expenses**

2023	2022	2021
0.033%	0.033%	0.033%

#### 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**

## Canada Life

## Investment management style

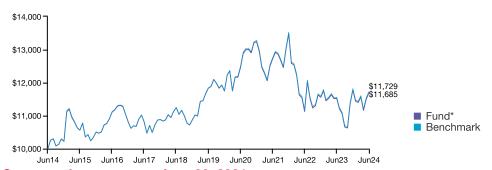
Canada Life's investment team uses a consistent, measured and disciplined investment approach that integrates fundamental, quantitative and technical analysis to add value while managing risk. Markets are continually monitored for emerging opportunities. Sector and yieldcurve opportunities are thoroughly assessed to help identify an optimal mix across term structures and federal, individual provinces, municipalities, corporate industry, and other fixed income investment vehicles.

## **Fund objective**

To provide investors with a steady flow of interest income while supplying a hedge against the risk that inflation presents to bonds.

## 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 \$11,685 on June 15, 2024; compared to the benchmark which would be worth \$11,729 over that time period. Benchmark: 100% FTSE Canada Real Return Bond Index



## Compound returns as at June 30, 2024

	3 mth	1 year	2 year**	3 year**	4 year**	5 year**	10 year**
Fund*	1.00%	1.38%	2.46%	-2.77%	-1.58%	-0.25%	1.57%
Benchmark	1.05%	1.47%	2.45%	-2.74%	-1.56%	-0.19%	1.61%

<sup>\*\*</sup> Stated on an annualized basis

## Calendar year returns

	YTD	2023	2022	2021	2020	2019
Fund*	-0.84%	1.95%	-14.30%	1.85%	12.73%	8.03%
Benchmark	-0.78%	1.99%	-14.32%	1.84%	13.02%	8.02%

<sup>\*</sup> 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.

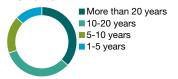
86.4%

7.2% 6.4%

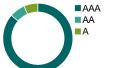
#### **Bond composition**

# ■ Canadian government bonds Canadian provincial bonds

#### **Bond term**



# Credit quality



## Top holdings as at June 30, 2024

86.4%	Gov. of Canada RR, 4%, 12/1/2031	14.6%
13.6%	Gov. of Canada RR, 1.5%, 12/1/2044	12.9%
	Gov. of Canada RR, 3%, 12/1/2036	12.7%
	Gov. of Canada RR, 2%, 12/1/2041	12.3%
	Gov. of Canada RR, 1.25%, 12/1/2047	11.8%
	Gov. of Canada RR, 4.25%, 12/1/2026	9.7%
	Gov. of Canada RR, 0.5%, 12/1/2050	9.3%
	Province of Ontario RR, 2%, 12/1/2036	6.3%
36.7%	Province of Quebec RR, 4.5%, 12/1/2026	2.9%
33.1%	Province of Quebec RR, 4.25%, 12/1/2031	2.6%
17.4%	Total	95.1%
12.8%		

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