

# **Capital régional et coopératif Desjardins**

Statements of other investments

**As at December 31, 2021**

(in thousands of dollars)

**Statement of other investments (unaudited)**  
**As at December 31, 2021**

Description			Par value \$	Cost \$	Fair Value \$
<b>Bonds (43.2%)</b>					
<b>Federal and guaranteed bonds (25.7%)</b>					
Canada Housing Trust	06-15-2027	2.35 %	11,480	11,923	11,923
	03-15-2028	2.35 %	1,800	1,911	1,874
	12-15-2028	2.65 %	10,150	11,099	10,790
	09-15-2029	2.10 %	12,000	12,126	12,322
	06-15-2030	1.75 %	11,215	11,198	11,187
	03-15-2031	1.10 %	15,400	14,346	14,443
Government of Canada	03-01-2027	1.25 %	61,500	60,912	61,364
	12-01-2030	0.50 %	66,455	62,000	61,536
	12-01-2031	1.50 %	1,000	994	1,002
	12-01-2045	3.50 %	1,000	1,424	1,361
	12-01-2053	1.75 %	1,000	982	1,009
<b>Total federal and guaranteed bonds</b>			<b>193,000</b>	<b>188,915</b>	<b>188,811</b>
<b>Provincial, municipal or guaranteed bonds (17.5%)</b>					
City of Toronto	09-24-2039	2.60 %	200	199	200
Hydro-Québec	01-16-2022	0.35 %	4,131	4,130	4,130
Omers Finance Trust	05-14-2029	2.60 %	800	800	834
Ontario Teachers' Finance Trust	10-19-2027	1.10 %	5,000	4,989	4,809
OPB Finance Trust	10-25-2026	2.98 %	3,330	3,329	3,499
Province of Alberta	06-01-2030	2.05 %	6,650	6,493	6,678
	06-01-2031	1.65 %	7,000	6,770	6,741
	12-01-2043	3.45 %	235	275	270
	06-01-2050	3.10 %	1,400	1,550	1,554
Province of British Columbia	06-18-2031	1.55 %	13,600	13,063	13,096
Province of Manitoba	06-02-2030	2.05 %	3,000	2,999	3,020
Province of New Brunswick	08-14-2027	2.35 %	2,500	2,433	2,583
	06-03-2030	2.50 %	1,775	1,439	1,486
Province of Newfoundland and Labrador	06-02-2029	2.85 %	500	519	529
	06-02-2031	2.05 %	5,500	5,490	5,423
	10-17-2050	2.65 %	1,000	989	962
Province of Nova Scotia	06-01-2028	1.10 %	3,000	2,997	2,878
	12-01-2031	2.40 %	5,000	4,980	5,126
Province of Ontario	12-02-2028	1.70 %	18,000	16,008	15,821
	12-02-2030	1.35 %	13,550	13,266	12,851
	06-02-2031	2.15 %	3,030	3,018	3,061
	12-02-2031	2.25 %	5,000	4,989	5,072
	12-02-2051	1.90 %	470	460	415
	12-02-2052	2.55 %	1,000	992	1,022
Province of Québec	09-01-2031	1.50 %	11,000	10,408	10,514
Province of Saskatchewan	06-02-2030	2.20 %	10,215	10,148	10,405
	06-02-2031	2.15 %	5,000	4,994	5,042
Translink	07-03-2030	1.60 %	800	800	772
<b>Total provincial, municipal or guaranteed bonds</b>			<b>132,686</b>	<b>128,527</b>	<b>128,793</b>
<b>Total bonds</b>			<b>325,686</b>	<b>317,442</b>	<b>317,604</b>

**Statement of other investments (unaudited)**

**As at December 31, 2021**

Description			Par value \$	Cost \$	Fair Value \$
<b>Money market instruments (1.1%)</b>					
AltaLink	01-31-2022	0.26 %	750	749	749
Énergir	01-05-2022	0.26 %	750	750	750
Government of Canada	12-08-2022	0.77 %	900	894	894
Intact Financial Corporation	01-11-2022	0.27 %	500	500	500
	01-25-2022	0.28 %	250	250	250
Province of Alberta	01-04-2022	0.14 %	1,000	1,000	1,000
Province of Manitoba	03-02-2022	0.18 %	2,100	2,099	2,099
Province of Newfoundland and Labrador	03-01-2022	0.60 %	500	500	500
Province of Ontario	01-26-2022	0.15 %	830	830	830
Société de Transport de Montréal	02-22-2022	0.25 %	750	750	750
<b>Total money market instruments</b>			<u>8,330</u>	<u>8,322</u>	<u>8,322</u>
<b>Foreign exchange contracts (0.3%)</b>					
Fédération des caisses Desjardins du Québec	06-30-2022	1.28485 CAD/USD	114,000	—	2,192
	06-30-2022	1.45550 CAD/€	15,832	—	148
<b>Total foreign exchange contracts</b>				<u>—</u>	<u>2,340</u>

**Statement of other investments (unaudited)**  
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Description	Number of units	Cost \$	Fair Value \$
<b>Canadian Equity Funds (13.8%)</b>			
BMO Low Volatility Equity ETF	1,499	42,678	50,054
Fidelity Canadian Low Volatility Equity Institutional Trust	2,962	41,282	51,260
<b>Total canadian equity funds</b>		<u>83,960</u>	<u>101,314</u>
<b>Global Equity Funds (8.4%)</b>			
Desjardins Global Dividend Fund	2,898	58,535	61,938
<b>Total global equity funds</b>		<u>58,535</u>	<u>61,938</u>
<b>Market Neutral Equity Funds (22.4%)</b>			
CC&L Q Market Neutral Fund	373	88,307	98,000
DGIA Canadian Equity Market Neutral Fund	6,384	67,707	66,874
<b>Total market neutral equity funds</b>		<u>156,014</u>	<u>164,874</u>
<b>Real Estate Funds (10.8%)</b>			
Fiera Properties CORE Fund	57	71,343	79,192
<b>Total real estate funds</b>		<u>71,343</u>	<u>79,192</u>
<b>Total other investments (100.0%)</b>		<u>695,616</u>	<u>735,584</u>