

Capital régional et coopératif Desjardins

Statements of other investments

As at June 30, 2022

(in thousands of Canadian dollars)

Statement of other investments (unaudited)

As at June 30, 2022

Description			Par value \$	Cost \$	Fair Value \$
Bonds (40.1%)					
Federal and guaranteed bonds (14.8%)					
Canada Housing Trust	06-15-2030	1.75 %	14,295	13,766	12,462
	03-15-2031	1.10 %	40,275	35,958	32,645
	12-15-2031	1.60 %	18,200	15,457	15,191
Government of Canada	12-01-2030	0.50 %	12,000	9,413	9,605
	12-01-2031	1.50 %	100	88	86
	06-01-2033	5.75 %	3,000	3,899	3,677
	06-01-2041	4.00 %	8,000	9,705	8,864
	12-01-2045	3.50 %	10,000	11,794	10,467
	12-01-2048	2.75 %	1,500	1,458	1,386
	12-01-2051	2.00 %	2,061	1,861	1,604
	12-01-2053	1.75 %	6,000	5,039	4,337
Total federal and guaranteed bonds			115,431	108,438	100,324
Provincial, municipal or guaranteed bonds (25.3%)					
City of Toronto	09-24-2039	2.60 %	200	199	155
Hydro-Québec	02-15-2060	2.10 %	3,300	2,163	2,016
Omers Finance Trust	05-14-2029	2.60 %	800	800	734
Ontario Teachers' Finance Trust	10-19-2027	1.10 %	5,000	4,989	4,360
Province of Alberta	06-01-2030	2.05 %	450	440	394
	06-01-2031	1.65 %	7,000	6,781	5,805
	06-01-2033	4.15 %	3,000	2,999	3,027
	12-01-2043	3.45 %	235	275	211
	06-01-2050	3.10 %	1,400	1,548	1,161
Province of British Columbia	06-18-2031	1.55 %	10,600	10,095	8,700
	06-18-2032	3.20 %	5,000	4,988	4,678
	06-18-2050	2.95 %	4,500	4,181	3,597
Province of Manitoba	06-02-2030	2.05 %	3,000	2,999	2,616
Province of New Brunswick	06-03-2030	2.50 %	1,775	1,457	1,287
Province of Newfoundland and Labrador	06-02-2031	2.05 %	7,500	7,322	6,345
	10-17-2050	2.65 %	1,000	989	706
Province of Nova Scotia	12-01-2031	2.40 %	5,000	4,981	4,364
Province of Ontario	06-02-2030	2.05 %	5,100	4,428	4,457
	12-02-2030	1.35 %	9,925	7,942	8,097
	12-02-2031	2.25 %	15,000	14,145	12,957
	06-02-2032	3.75 %	5,000	4,994	4,889
	12-02-2046	2.90 %	31,500	28,877	25,103
	06-02-2048	2.80 %	5,000	4,477	3,884
	06-02-2049	2.90 %	2,850	2,400	2,250
	12-02-2051	1.90 %	470	460	289
	12-02-2052	2.55 %	7,875	6,217	5,686
Province of Québec	09-01-2031	1.50 %	16,300	14,243	13,262
	09-01-2032	3.25 %	20,300	19,952	19,060
	12-01-2051	3.10 %	11,000	10,556	9,033
Province of Saskatchewan	06-02-2031	2.15 %	5,000	4,994	4,316
	12-02-2046	2.75 %	9,600	8,553	7,423
Translink	07-03-2030	1.60 %	800	800	669
Total provincial, municipal or guaranteed bonds			205,480	190,244	171,531
Financial institutions bonds (0.0%)					
Honda Canada Finance	09-19-2022	2.81%*	100	100	100
Total financial institutions bonds			100	100	100
Total bonds			321,011	298,782	271,955

* Variable rate

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Description			Par value \$	Cost \$	Fair Value \$
Money market instruments (0.1%)					
Bank of Montreal	09-06-2022	2.35 %	100	100	100
BCI QuadReal Realty	07-06-2022	1.50 %	100	100	100
Canadian Imperial Bank of Commerce	07-13-2022	1.35 %	100	100	100
Government of Canada	12-08-2022	0.77 %	300	298	298
Greater Toronto Airports Authority	07-21-2022	1.82 %	100	100	100
Royal Bank of Canada	07-15-2022	1.39 %	40	40	40
Scotiabank	08-04-2022	1.68 %	100	100	100
Toronto Dominion Bank	08-29-2022	1.97 %	100	100	100
Total money market instruments			<u>940</u>	<u>938</u>	<u>938</u>
Foreign exchange contracts (0.1%)					
Fédération des caisses Desjardins du Québec	12-30-2022, 1.28865 CAD/USD		124,559	—	277
	12-30-2022, 1.37285 €/CAD		18,678	—	103
Total foreign exchange contracts				<u>—</u>	<u>380</u>

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Description	Number of units	Cost \$	Fair Value \$
Canadian Equity Funds (8.1%)			
BMO Low Volatility Equity ETF	848,543	25,393	27,216
Fidelity Canadian Low Volatility Equity Institutional Trust	1,709,596	25,796	27,527
Total canadian equity funds		51,189	54,743
Global Equity Funds (8.3%)			
Desjardins Global Dividend Fund	2,897,702	58,672	56,398
Total global equity funds		58,672	56,398
Market Neutral Equity Funds (22.0%)			
CC&L Q Market Neutral Fund	319,161	75,941	89,521
DGIA Canadian Equity Market Neutral Fund	5,666,621	60,455	59,297
Total market neutral equity funds		136,396	148,818
Real Estate Funds (18.8%)			
Fiera Properties CORE Fund	62,577	79,430	95,202
Invesco Global Direct Real Estate Feeder Fund	21,483	31,336	32,196
Total real estate funds		110,766	127,398
Infrastructure Funds (2.5%)			
DGAM Global Private Infrastructure Fund	1	16,858	16,858
Total Infrastructure funds		16,858	16,858
Total other investments (100.0%)		673,601	677,488