

Capital régional et coopératif Desjardins

Statements of other investments

As at December 31, 2022

(in thousands of Canadian dollars)

Statement of other investments (unaudited)

As at December 31, 2022

Description			Par value \$	Cost \$	Fair Value \$
Bonds (48.8%)					
Federal and guaranteed bonds (23.5%)					
Canada Housing Trust	09-15-2029	2.10 %	3,200	2,943	2,896
	03-15-2031	1.10 %	37,375	33,413	30,460
Government of Canada	03-01-2023	1.75 %	275	275	275
	03-01-2028	3.50 %	23,500	23,363	23,621
	12-01-2030	0.50 %	47,350	38,504	38,188
	06-01-2032	2.00 %	4,300	3,898	3,850
	12-01-2032	2.50 %	16,850	16,084	15,716
	06-01-2041	4.00 %	3,900	4,714	4,232
	12-01-2045	3.50 %	2,500	2,941	2,563
	12-01-2048	2.75 %	6,200	5,936	5,600
	12-01-2051	2.00 %	628	527	477
	12-01-2053	1.75 %	5,699	4,357	4,013
Total federal and guaranteed bonds			151,777	136,955	131,891
Provincial, municipal or guaranteed bonds (25.3%)					
City of Toronto	09-24-2039	2.60 %	200	199	153
Hydro-Québec	02-15-2060	2.10 %	3,300	2,169	1,986
Omers Finance Trust	05-14-2029	2.60 %	800	800	734
Province of Alberta	12-01-2033	3.90 %	1,810	1,720	1,766
	12-01-2043	3.45 %	235	274	206
	06-01-2050	3.10 %	4,325	3,896	3,502
Province of British Columbia	06-18-2031	1.55 %	7,600	7,256	6,277
	06-18-2044	3.20 %	1,200	1,082	1,012
	06-18-2050	2.95 %	4,500	4,185	3,550
Province of Manitoba	06-02-2030	2.05 %	3,000	2,999	2,629
	03-05-2043	3.35 %	2,425	2,200	2,069
	09-05-2048	3.40 %	1,850	1,616	1,559
	09-05-2052	2.05 %	527	341	325
Province of New Brunswick	06-03-2030	2.50 %	1,775	1,476	1,312
Province of Newfoundland and Labrador	06-02-2031	2.05 %	7,500	7,331	6,361
	10-17-2050	2.65 %	1,000	989	690
Province of Nova Scotia	12-01-2031	2.40 %	2,500	2,491	2,190
Province of Ontario	06-02-2026	2.40 %	1	1	1
	11-01-2029	1.55 %	9,297	8,110	7,983
	12-02-2030	1.35 %	12,995	10,731	10,686
	06-02-2039	4.60 %	5,500	5,422	5,665
	06-02-2043	3.50 %	8,200	7,395	7,260
	06-02-2045	3.45 %	3,400	3,054	2,966
	12-02-2046	2.90 %	13,000	11,932	10,232
	06-02-2048	2.80 %	8,000	6,786	6,133
	06-02-2049	2.90 %	4,350	3,567	3,387
	12-02-2051	1.90 %	10,375	6,824	6,323
	12-02-2052	2.55 %	10,325	8,004	7,362
	12-02-2053	3.75 %	1,620	1,539	1,485
Province of Québec	09-01-2032	3.25 %	10,300	9,939	9,661
	12-01-2045	3.50 %	5,185	4,663	4,564
	12-01-2048	3.50 %	1,600	1,451	1,400
	12-01-2051	3.10 %	11,000	10,561	8,908
	12-01-2053	2.85 %	800	642	611
Province of Saskatchewan	02-03-2042	3.40 %	1,400	1,312	1,224
	12-02-2046	2.75 %	9,600	8,567	7,310
	06-02-2048	3.30 %	2,400	2,100	2,015
Translink	07-03-2030	1.60 %	800	800	674
Total provincial, municipal or guaranteed bonds			174,695	154,424	142,171
Total bonds			326,472	291,379	274,062

Statement of other investments (unaudited)

As at December 31, 2022

Description			Par value \$	Cost \$	Fair Value \$
Money market instruments (0.1%)					
Bank of Montreal	01-31-2023	4.27 %	100	100	100
Canadian Imperial Bank of Commerce	01-16-2023	4.35 %	59	58	58
Government of Canada	09-14-2023	4.15 %	25	24	24
National Bank of Canada	02-15-2023	4.36 %	100	99	99
Province of Newfoundland and Labrador	01-12-2023	3.97 %	100	100	100
Province of Ontario	03-15-2023	4.35 %	100	99	99
Royal Bank of Canada	01-16-2023	4.25 %	100	100	100
Scotiabank	01-16-2023	4.35 %	100	100	100
Toronto Dominion Bank	01-31-2023	4.30 %	100	100	100
Total money market instruments			<u>784</u>	<u>780</u>	<u>780</u>
Foreign exchange contracts (0.1%)					
Fédération des caisses Desjardins du Québec	03-31-2023, 1.35865 CAD/USD		80,012	—	456
	03-31-2023, 1.45229 €/CAD		18,700	—	(87)
Total foreign exchange contracts				<u>—</u>	<u>369</u>

Statement of other investments (unaudited)

As at December 31, 2022

Description	Number of units	Cost \$	Fair Value \$
Canadian Equity Funds (10.3%)			
BMO Low Volatility Equity ETF	848,543	25,441	28,341
Fidelity Canadian Low Volatility Equity Institutional Trust	1,734,887	26,259	29,341
Total canadian equity funds		51,700	57,682
Market Neutral Equity Funds (12.9%)			
CC&L Q Market Neutral Fund	292,008	71,747	72,465
Total market neutral equity funds		71,747	72,465
Real Estate Funds (22.6%)			
Fiera Properties CORE Fund	62,577	79,810	92,930
Invesco Global Direct Real Estate Feeder Fund	21,814	32,138	33,947
Total real estate funds		111,948	126,877
Infrastructure Funds (5.2%)			
DGAM Global Private Infrastructure Fund	1	27,311	28,877
Total Infrastructure funds		27,311	28,877
Total other investments (100.0%)		554,865	561,112