

Capital régional et coopératif Desjardins

Statements of other investments

As at June 30, 2023

(in thousands)

Statement of other investments (unaudited)

As at June 30, 2023

Description			Par value \$	Cost \$	Fair Value \$
Bonds (49.2%)					
Federal and guaranteed bonds (23.6%)					
Canada Housing Trust	03-15-2031	1.10 %	44,075	38,870	36,313
Government of Canada	12-01-2030	0.50 %	66,425	54,902	54,034
	06-01-2031	1.50 %	2,000	1,786	1,745
	06-01-2032	2.00 %	18,020	16,366	16,214
	12-01-2032	2.50 %	6,500	6,088	6,089
	06-01-2033	2.75 %	1,975	1,889	1,890
	06-01-2041	4.00 %	3,900	4,697	4,307
	12-01-2045	3.50 %	2,500	2,934	2,627
	12-01-2048	2.75 %	6,200	5,939	5,787
	12-01-2051	2.00 %	1,628	1,292	1,288
	12-01-2053	1.75 %	6,699	5,155	4,940
	12-01-2055	2.75 %	500	454	464
Total federal and guaranteed bonds			160,422	140,372	135,698
Provincial, municipal or guaranteed bonds (25.6%)					
City of Toronto	09-24-2039	2.60 %	200	199	158
Hydro-Québec	02-15-2060	2.10 %	3,300	2,176	2,111
Province of Alberta	12-01-2033	3.90 %	1,810	1,724	1,786
	12-01-2043	3.45 %	235	273	211
	06-01-2050	3.10 %	4,325	3,901	3,612
Province of British Columbia	06-18-2031	1.55 %	3,100	2,967	2,591
	06-18-2033	3.55 %	7,750	7,467	7,489
	06-18-2044	3.20 %	1,200	1,083	1,043
	06-18-2050	2.95 %	4,500	4,188	3,687
Province of Manitoba	03-05-2043	3.35 %	2,425	2,204	2,129
	09-05-2048	3.40 %	1,850	1,619	1,616
	09-05-2052	2.05 %	527	343	341
Province of New Brunswick	06-03-2030	2.50 %	1,775	1,494	1,345
Province of Newfoundland and Labrador	06-02-2031	2.05 %	7,500	7,341	6,433
	10-17-2050	2.65 %	1,000	989	718
Province of Nova Scotia	12-01-2031	2.40 %	2,500	2,491	2,214
Province of Ontario	06-02-2026	2.40 %	1	1	1
	11-01-2029	1.55 %	5,797	5,105	5,019
	12-02-2030	1.35 %	10,995	9,184	9,159
	06-02-2033	3.65 %	5,110	5,031	4,978
	06-02-2039	4.60 %	5,500	5,424	5,786
	06-02-2043	3.50 %	8,200	7,407	7,492
	06-02-2045	3.45 %	3,400	3,059	3,069
	12-02-2046	2.90 %	13,000	11,945	10,633
	06-02-2049	2.90 %	12,350	9,922	10,031
	12-02-2051	1.90 %	10,375	6,858	6,688
	12-02-2052	2.55 %	7,325	5,693	5,488
	12-02-2053	3.75 %	1,620	1,540	1,552
Province of Québec	09-01-2032	3.25 %	7,050	6,814	6,661
	09-01-2033	3.60 %	3,650	3,585	3,541
	12-01-2045	3.50 %	5,185	4,670	4,713
	12-01-2048	3.50 %	1,600	1,453	1,453
	12-01-2051	3.10 %	11,000	10,566	9,309
	12-01-2053	2.85 %	800	643	641
Province of Saskatchewan	06-02-2033	3.90 %	2,000	1,994	1,985
	02-03-2042	3.40 %	1,400	1,314	1,256
	12-02-2046	2.75 %	9,600	8,581	7,563
	06-02-2048	3.30 %	2,400	2,104	2,087
Translink	07-03-2030	1.60 %	800	800	683
Total provincial, municipal or guaranteed bonds			173,155	154,152	147,272
Total bonds			333,577	294,524	282,970

Statement of other investments (unaudited)

As at June 30, 2023

Description		Par value \$	Cost \$	Fair Value \$
Money market instruments (0.2%)				
Bank of Montreal	08-29-2023 4.80 %	100	99	99
Canadian Imperial Bank of Commerce	09-01-2023 5.02 %	100	99	99
Government of Canada	10-26-2023 4.54 %	285	280	280
Intact Financial Corporation	07-20-2023 4.99 %	100	100	100
National Bank of Canada	08-04-2023 4.94 %	100	100	100
OPB Finance Trust	07-05-2023 4.51 %	100	100	100
Royal Bank of Canada	08-14-2023 4.99 %	100	99	99
Scotiabank	07-31-2023 4.75 %	100	100	100
Toronto Dominion Bank	07-17-2023 4.79 %	100	100	100
Total money market instruments		1,085	1,077	1,077
Foreign exchange contracts (0.0%)				
Fédération des caisses Desjardins du Québec	12-29-2023, 1.32150 CAD/USD	USD 66,477	—	53
	12-29-2023, 1.44899 €/CAD	€ 22,261	—	(124)
Total foreign exchange contracts			—	(71)
			Number of units	
Canadian Equity Funds (9.7%)				
BMO Low Volatility Equity ETF		777,023	23,345	27,814
Fidelity Canadian Low Volatility Equity Institutional Trust		1,536,532	23,294	27,910
Total canadian equity funds			46,639	55,724
Market neutral equity funds (12.9%)				
CC&L Q Market Neutral Fund		292,008	72,048	74,384
Total market neutral equity funds			72,048	74,384
Real estate funds (19.4%)				
Fiera Properties CORE Fund		54,390	69,707	79,724
Invesco Global Direct Real Estate Feeder Fund		22,112	32,776	31,978
Total real estate funds			102,483	111,702
Infrastructure Funds (8.6%)				
DGAM Global Private Infrastructure Fund		1	47,383	50,341
Total infrastructure funds			47,383	50,341

Statement of other investments (unaudited)
As at June 30, 2023

Description	Number of shares	Cost \$	Fair Value \$
Market neutral equity strategy (0.0%)			
Listed securities (3.3%)			
AECOM	5,573	627	625
Arch Capital Group Ltd.	4,404	418	437
Bombardier Inc. Class B Subordinate Voting Shares	5,672	338	370
Brookfield Corporation	11,102	475	495
Brookfield Renewable Partners L.P.	7,562	300	296
Cameco Corporation	7,289	303	302
Canadian Pacific Kansas City Limited	2,903	303	311
Colliers International Group Inc. Subordinate Voting Shares	4,799	608	624
Dollar General Corporation	1,325	300	298
Dollarama Inc.	5,698	448	511
FedEx Corporation	1,546	490	508
FirstService Corporation	1,521	300	310
GE HealthCare Technologies Inc.	2,886	311	311
Hydro One Limited	8,099	299	307
iA Financial Corporation Inc.	3,662	301	330
Imperial Oil Limited	9,202	608	624
Invesco S&P 500 Low Volatility ETF	5,500	455	458
Loblaw Companies Limited	7,516	907	912
Meta Platforms Inc.	1,286	482	489
Netflix Inc.	509	297	297
NVIDIA Corporation	837	475	469
Open Text Corporation	5,385	289	297
PepsiCo Inc.	1,214	298	298
Power Corporation of Canada	23,122	834	825
Quebecor Inc. Class B Subordinate Voting Shares	14,106	445	461
RB Global Inc.	7,852	604	624
RB Global Inc. (US)	7,831	606	622
Restaurant Brands International Inc.	5,936	603	610
Rogers Communications Inc. Class B Non-voting Shares	9,545	616	576
S&P Global Inc.	912	476	484
Shopify Inc.	3,482	300	298
SNC-Lavalin Group Inc.	12,969	437	451
SPDR S&P Homebuilders ETF *	2,911	305	310
TC Énergie	11,353	611	608
Teck Resources Limited	10,783	620	601
The Progressive Corporation	2,348	426	412
The Sherwin-Williams Company	1,363	421	478
Thomson Reuters Corporation	5,330	913	953
Tourmaline Oil Corp.	4,859	300	303
WSP Global Inc.	3,024	534	529
Total listed securities		18,683	19,024

* Issuer name: State Street Global Advisors

Statement of other investments (unaudited)

As at June 30, 2023

Description	Number of shares	Cost \$	Fair Value \$
Obligations related to securities sold short (-3.3%)			
3M Company	(1,321)	(192)	(175)
BHP Group Limited	(7,376)	(572)	(583)
Brookfield Infrastructure Partners L.P.	(6,064)	(297)	(294)
Canadian National Railway Company	(3,822)	(603)	(613)
Canadian Tire Corporation Limited Class A Non-Voting Shares	(4,926)	(868)	(892)
CBRE Group Inc.	(5,943)	(604)	(635)
Chubb Limited	(1,590)	(408)	(406)
Enbridge Inc.	(12,496)	(624)	(615)
Financial Select Sector SPDR Fund *	(9,670)	(419)	(432)
FINB BMO équilibré banques	(15,861)	(543)	(533)
Global X Uranium ETF	(10,449)	(301)	(300)
Great-West Lifeco Inc.	(21,630)	(805)	(832)
Industrial Select Sector SPDR Fund *	(9,781)	(1,326)	(1,390)
Invesco QQQ Trust Series **	(1,571)	(762)	(769)
Invesco S&P 500 Equal Weight ETF	(2,442)	(472)	(484)
iShares S&P/TSX 60 Index ETF **	(151,113)	(4,610)	(4,644)
iShares S&P/TSX Capped Energy Index ETF **	(21,176)	(298)	(307)
Materials Select Sector SPDR Fund *	(4,304)	(443)	(473)
Real Estate Select Sector SPDR Fund *	(6,206)	(302)	(309)
SPDR S&P 500 ETF Trust *	(2,360)	(1,352)	(1,386)
Suncor Energy Inc.	(15,947)	(605)	(620)
Technology Select Sector SPDR Fund *	(3,396)	(779)	(782)
TELUS Corporation	(39,201)	(1,042)	(1,011)
United Parcel Service Inc. Class B	(2,148)	(487)	(510)
Total obligations related to securities sold short		<u>(18,714)</u>	<u>(18,995)</u>
Total market neutral equity strategy		<u>294,524</u>	<u>282,970</u>
Total other investments (100.0%)		<u>564,123</u>	<u>576,156</u>

* Issuer name: State Street Global Advisors

** Issuer name: BlackRock