

## **Capital régional et coopératif Desjardins**

Statements of other investments

**As at December 31, 2023**

(in thousands of Canadian dollars)

Statement of other investments unaudited (in thousands of Canadian dollars)

As at December 31, 2023

Description			Par value \$	Cost \$	Fair Value \$
<b>Bonds (45.7%)</b>					
<b>Federal or guaranteed bonds (19.6%)</b>					
Canada Housing Trust	03-15-2031	1.10 %	30,500	27,200	25,987
Government of Canada	12-01-2030	0.50 %	51,425	43,008	43,187
	12-01-2045	3.50 %	2,500	2,927	2,668
	12-01-2048	2.75 %	6,200	5,943	5,882
	12-01-2053	1.75 %	45,239	34,405	33,970
	12-01-2053	1.75 %	16,260	12,292	12,210
	12-01-2055	2.75 %	1,929	1,655	1,818
<b>Total federal and guaranteed bonds</b>			<b>154,053</b>	<b>127,430</b>	<b>125,722</b>
<b>Provincial, municipal or guaranteed bonds (25.8%)</b>					
City of Toronto	09-24-2039	2.60 %	200	199	164
Fair Hydro Trust	11-15-2037	3.52 %	900	791	834
Hydro-Québec	02-15-2060	2.10 %	3,300	2,183	2,171
Province of Alberta	12-01-2043	3.45 %	235	272	215
	06-01-2050	3.10 %	4,325	3,906	3,671
Province of British Columbia	06-18-2031	1.55 %	3,100	2,975	2,678
	06-18-2044	3.20 %	1,200	1,085	1,060
	06-18-2050	2.95 %	4,500	4,192	3,738
Province of Manitoba	03-05-2043	3.35 %	2,425	2,207	2,158
	09-05-2048	3.40 %	1,850	1,621	1,632
	09-05-2052	2.05 %	527	344	346
Province of New Brunswick	06-03-2030	2.50 %	1,775	1,513	1,405
Province of Newfoundland and Labrador	10-17-2050	2.65 %	1,000	989	734
Province of Ontario	06-02-2026	2.40 %	1	1	1
	06-02-2039	4.60 %	3,000	2,959	3,215
	06-02-2041	4.65 %	2,300	2,217	2,477
	06-02-2043	3.50 %	11,470	10,205	10,642
	06-02-2045	3.45 %	3,400	3,064	3,116
	12-02-2046	2.90 %	39,000	33,890	32,455
	06-02-2048	2.80 %	30,000	24,290	24,367
	06-02-2049	2.90 %	12,255	9,917	10,112
	12-02-2050	2.65 %	9,506	6,616	7,443
	12-02-2051	1.90 %	14,875	9,506	9,810
	12-02-2052	2.55 %	9,475	7,145	7,234
	12-02-2054	4.15 %	1,000	978	1,041
Province of Québec	12-01-2045	3.50 %	10,685	9,793	9,861
	12-01-2048	3.50 %	1,600	1,454	1,474
	12-01-2051	3.10 %	11,000	10,570	9,446
	12-01-2053	2.85 %	800	644	652
Province of Saskatchewan	02-03-2042	3.40 %	1,400	1,315	1,279
	12-02-2046	2.75 %	9,600	8,596	7,715
	06-02-2048	3.30 %	2,400	2,107	2,119
Translink	07-03-2030	1.60 %	800	800	707
<b>Total provincial, municipal or guaranteed bonds</b>			<b>199,904</b>	<b>168,344</b>	<b>165,972</b>
<b>Financial institutions bonds (0.3%)</b>					
Royal Bank of Canada	11-15-2024	5.49 % *	1,750	1,750	1,750
<b>Total financial institutions bonds</b>			<b>1,750</b>	<b>1,750</b>	<b>1,750</b>
<b>Total bonds</b>			<b>355,707</b>	<b>297,524</b>	<b>293,444</b>

\*Variable rate

Statement of other investments unaudited (in thousands of Canadian dollars)

As at December 31, 2023

Description			Par value \$	Cost \$	Fair Value \$
<b>Money market instruments (6.5%)</b>					
Bank of Montreal	01-08-2024	5.28 %	750	749	749
	01-15-2024	5.26 %	1,750	1,746	1,746
	02-29-2024	5.17 %	375	372	372
	03-01-2024	5.16 %	4,000	3,965	3,965
Canadian Imperial Bank of Commerce	01-03-2024	5.30 %	750	749	749
	01-04-2024	5.31 %	2,000	1,998	1,998
	01-31-2024	5.31 %	1,513	1,506	1,506
Government of Canada	06-06-2024	4.98 %	750	734	734
Honda Canada Finance	02-12-2024	5.33 %	4,040	4,014	4,014
Intact Financial Corporation	01-11-2024	5.16 %	1,000	998	998
Manulife Bank of Canada	02-01-2024	5.32 %	2,800	2,786	2,786
	04-30-2024	5.42 %	1,500	1,473	1,472
National Bank of Canada	01-17-2024	5.31 %	1,750	1,745	1,745
	03-20-2024	5.18 %	1,198	1,184	1,184
	01-23-2024	5.30 %	1,250	1,245	1,246
Province of Prince Edward Island	03-05-2024	5.12 %	2,000	1,981	1,981
Royal Bank of Canada	03-18-2024	5.20 %	1,000	989	989
	01-29-2024	5.34 %	1,500	1,493	1,493
Scotiabank	01-15-2024	5.31 %	3,000	2,993	2,993
	03-26-2024	5.35 %	1,033	1,020	1,020
Société de Transport de Montréal	01-22-2024	5.14 %	4,000	3,987	3,986
Toronto Dominion Bank	01-08-2024	5.35 %	800	799	799
	02-08-2024	5.22 %	1,500	1,491	1,491
	01-16-2024	5.35 %	1,750	1,745	1,746
	07-25-2024	5.70 %	100	97	97
<b>Total money market instruments</b>			<b>42,109</b>	<b>41,859</b>	<b>41,859</b>
<b>Foreign exchange contracts (0.1%)</b>					
Fédération des caisses Desjardins du Québec	06-28-2024, 1.32728 CAD/USD		USD 58,086	—	548
	06-28-2024, 1.44904 €/CAD		€ 18,668	—	33
<b>Total foreign exchange contracts</b>				<b>—</b>	<b>581</b>
				<b>Number of units</b>	
<b>Canadian Equity Funds (8.8%)</b>					
BMO Low Volatility Equity ETF			777,023	23,391	27,066
Fidelity Canadian Low Volatility Equity Institutional Trust			1,593,125	24,363	29,213
<b>Total canadian equity funds</b>				<b>47,754</b>	<b>56,279</b>
<b>Market Neutral Equity Funds (12.5%)</b>					
CC&L Q Market Neutral Fund			331,109	82,781	80,387
<b>Total market neutral equity funds</b>				<b>82,781</b>	<b>80,387</b>
<b>Real Estate funds (16.5%)</b>					
Fiera Properties CORE Fund			54,390	70,050	75,817
Invesco Global Direct Real Estate Feeder Fund			22,112	32,968	30,338
<b>Total real estate funds</b>				<b>103,018</b>	<b>106,155</b>
<b>Infrastructure Funds (9.9%)</b>					
DGAM Global Private Infrastructure Fund			1	60,000	63,923
<b>Total infrastructure funds</b>				<b>60,000</b>	<b>63,923</b>

Statement of other investments unaudited (in thousands of Canadian dollars)

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Description	Number of shares	Cost \$	Fair Value \$
<b>Total market neutral equity strategy (0.0%)</b>			
<b>Listed securities (2.4%)</b>			
Air Canada	10,049	189	188
Alimentation Couche-Tard inc. Class A	4,660	348	364
Alphabet Inc. Class C	323	61	60
Amazon.com Inc.	894	178	180
ARC Resources Ltd.	14,341	308	282
Arch Capital Group Ltd.	1,871	215	184
AtkinsRéalis Canada inc.	26,148	1,025	1,115
ATS Corporation	5,321	287	304
Bank of Montreal	466	56	61
Bombardier inc. Class B Subordinate Voting Shares	3,769	187	201
Brookfield Corporation	5,614	304	298
Brookfield Infrastructure Partners L.P.	4,426	181	185
Cameco Corporation	4,891	286	279
Cameco Corporation US	8,850	479	505
Canadian Natural Resources Limited	4,847	426	421
Crescent Point Energy Corp.	37,365	364	343
Dollarama inc.	1,703	158	163
Finning International Inc.	8,360	309	320
FirstService Corporation	2,445	488	525
Five Below Inc.	1,161	303	328
Franco-Nevada Corporation	2,025	300	297
General Motors Company	10,230	446	487
Howmet Aerospace Inc.	2,564	169	184
iShares Russell 2000	1,378	356	366
Manulife Financial Corporation	10,873	308	318
Marathon Petroleum Corporation	304	64	60
Mastercard Incorporated A	751	389	424
McKesson Corporation	400	248	245
Meta Platforms Inc.	260	110	122
National Bank of Canada	3,041	281	307
NextEra Energy, Inc.	3,713	316	299
NVIDIA Corporation	715	454	469
O'Reilly Automotive, Inc.	45	60	57
PACCAR Inc.	1,421	176	184
Pembina Pipeline Corporation	12,307	527	554
Prologis, Inc.	1,027	180	182
RB Global Inc.	11,414	892	1,012
RB Global, Inc. (US)	5,908	494	524
Restaurant Brands International Inc. (US)	3,234	269	271
Restaurant Brands International Inc.	617	57	64
Rogers Communications Inc. Class B Non-voting Shares	989	61	61
Royal Bank of Canada	2,286	261	306
TFI International Inc.	1,351	216	244
The Descartes Systems Group Inc.	2,920	306	325
The Progressive Corporation	1,376	285	290
Waste Connections	4,467	812	884
Wheaton Precious Metals Corp.	2,771	175	181
WSP Global Inc.	2,270	424	422
<b>Total listed securities</b>		<b>14,788</b>	<b>15,445</b>

**Statement of other investments unaudited (in thousands of Canadian dollars)**

**As at December 31, 2023**

Description	Number of shares	Cost \$	Fair Value \$
<b>Obligations related to securities sold short (-2.4%)</b>			
Apple Inc.	(242)	(63)	(62)
BCE Inc.	(2,839)	(153)	(148)
BMO Equal Weight Banks Index ETF	(8,752)	(266)	(310)
Canadian National Railway Company	(1,923)	(300)	(320)
Canadian Tire Corporation Limited, Class A Non-Voting Shares	(431)	(59)	(61)
Chubb Limited	(986)	(302)	(295)
Consumer Discretionary Select Sector SPDR Fund **	(1,274)	(293)	(302)
Consumer Staples Select Sector SPDR Fund	(2,827)	(269)	(270)
Costco Wholesale Corporation	(205)	(176)	(179)
Cummins Inc.	(567)	(173)	(180)
Energy Select Sector SPDR Fund **	(538)	(62)	(60)
Financial Select Sector SPDR Fund **	(6,125)	(305)	(305)
Fortis Inc.	(5,477)	(300)	(299)
Fox Corporation Class B	(3,314)	(123)	(121)
Global X Uranium ETF	(13,677)	(487)	(502)
Great-West Lifeco Inc.	(1,403)	(61)	(62)
Hydro One Limited	(4,736)	(186)	(188)
Industrial Select Sector SPDR Fund **	(4,701)	(680)	(710)
Invesco QQQ Trust Series ***	(680)	(365)	(369)
iShares S&P/TSX 60 Index ETF ***	(171,664)	(5,195)	(5,497)
iShares S&P/TSX Capped Energy Index ETF ***	(21,771)	(364)	(338)
Johnson & Johnson Inc.	(1,219)	(250)	(253)
Magna International Inc.	(6,993)	(517)	(547)
Nestle S.A. (US)	(1,217)	(185)	(186)
Real Estate Select Sector SPDR Fund **	(3,452)	(185)	(183)
Royal Gold Inc.	(1,852)	(300)	(297)
TC Energy	(13,505)	(708)	(699)
Technology Select Sector SPDR Fund **	(1,833)	(461)	(467)
TELUS Corporation	(5,190)	(127)	(122)
Thomson Reuters Corporation	(2,206)	(412)	(427)
Toronto Dominion Bank	(3,635)	(298)	(311)
Tourmaline Oil Corp.	(4,586)	(305)	(273)
U.S. Global JETS ETF	(7,360)	(189)	(186)
Utility Select Sector SPDR Fund **	(3,596)	(321)	(302)
VanEck Junior Gold Miners	(3,554)	(179)	(178)
VISA Inc.	(1,234)	(401)	(426)
<b>Total obligations related to securities sold short</b>		<u>(15,020)</u>	<u>(15,435)</u>
<b>Total market neutral equity strategy</b>		<u>(232)</u>	<u>10</u>
<b>Total other investments (100.0%)</b>		<u><b>632,704</b></u>	<u><b>642,638</b></u>

\* Issuer name: State Street Global Advisors

\*\* Issuer name: BlackRock