

Capital régional et coopératif Desjardins

Statements of other investments

As at June 30, 2024

(in thousands of Canadian dollars)

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

As at June 30, 2024

| Description | | | Par value \$ | Cost \$ | Fair Value \$ |
|---|------------|----------|-----------------|----------------|------------------|
| Obligations (46.8 %) | | | | | |
| Federal or guaranteed bonds (13.2 %) | | | | | |
| Canada Housing Trust | 03-15-2028 | 2.35 % | 4,025 | 3,828 | 3,830 |
| | 03-15-2031 | 1.10 % | 16,287 | 14,632 | 13,749 |
| Government of Canada | 12-01-2030 | 0.50 % | 27,775 | 23,423 | 23,078 |
| | 06-01-2033 | 2.75 % | 5,000 | 4,737 | 4,712 |
| | 12-01-2048 | 2.75 % | 900 | 863 | 800 |
| | 12-01-2053 | 1.75 % | 54,249 | 41,134 | 37,619 |
| Total federal and guaranteed bonds | | | 108,236 | 88,617 | 83,788 |
| Provincial, municipal or guaranteed bonds (30.7 %) | | | | | |
| City of Toronto | 09-24-2039 | 2.60 % | 200 | 199 | 157 |
| Hydro-Québec | 02-15-2060 | 2.10 % | 3,300 | 2,190 | 1,978 |
| Province of Alberta | 06-01-2050 | 3.10 % | 4,325 | 3,910 | 3,478 |
| Province of British Columbia | 06-18-2044 | 3.20 % | 1,200 | 1,088 | 1,004 |
| | 06-18-2048 | 2.80 % | 5,000 | 3,654 | 3,807 |
| | 06-18-2050 | 2.95 % | 8,500 | 7,283 | 6,604 |
| | 12-18-2053 | 4.25 % | 2,250 | 2,142 | 2,208 |
| Province of Manitoba | 03-05-2043 | 3.35 % | 2,425 | 2,211 | 2,064 |
| | 09-05-2046 | 2.85 % | 2,142 | 1,560 | 1,640 |
| | 09-05-2048 | 3.40 % | 1,850 | 1,624 | 1,546 |
| | 09-05-2052 | 2.05 % | 527 | 346 | 324 |
| Province of Newfoundland and Labrador | 10-17-2050 | 2.65 % | 1,000 | 989 | 695 |
| Province of Ontario | 06-02-2026 | 2.40 % | 1 | 1 | 1 |
| | 12-02-2046 | 2.90 % | 39,700 | 34,526 | 31,256 |
| | 06-02-2048 | 2.80 % | 36,800 | 29,518 | 28,189 |
| | 06-02-2049 | 2.90 % | 14,755 | 11,858 | 11,451 |
| | 12-02-2050 | 2.65 % | 19,179 | 13,698 | 14,080 |
| | 12-02-2051 | 1.90 % | 14,875 | 9,558 | 9,135 |
| | 09-01-2033 | 3.60 % | 5,000 | 4,833 | 4,785 |
| | 12-01-2045 | 3.50 % | 21,135 | 18,358 | 18,431 |
| | 12-01-2048 | 3.50 % | 21,005 | 18,083 | 18,161 |
| | 12-01-2051 | 3.10 % | 11,000 | 10,575 | 8,800 |
| | 12-01-2053 | 2.85 % | 16,000 | 12,084 | 12,041 |
| Province of Saskatchewan | 02-03-2042 | 3.40 % | 1,400 | 1,317 | 1,225 |
| | 12-02-2046 | 2.75 % | 9,600 | 8,610 | 7,325 |
| | 06-02-2048 | 3.30 % | 2,400 | 2,111 | 2,007 |
| TransLink | 07-03-2030 | 1.60 % | 800 | 800 | 701 |
| Total provincial, municipal or guaranteed bonds | | | 248,109 | 204,734 | 194,737 |
| Financial Institutions Bonds (2.9 %) | | | | | |
| Bank of Montreal | 07-29-2024 | 2.28 % | 2,600 | 2,594 | 2,595 |
| Canadian Imperial Bank of Commerce | 08-28-2024 | 2.35 % | 3,100 | 3,086 | 3,087 |
| Royal Bank of Canada | 03-21-2025 | 5.29 % * | 600 | 600 | 600 |
| | 11-01-2024 | 2.61 % | 2,250 | 2,232 | 2,232 |
| Scotiabank | 06-27-2025 | 5.09 % * | 3,000 | 3,000 | 3,000 |
| Sun Life Financial | 08-13-2024 | 2.38 % | 3,000 | 2,990 | 2,990 |
| Toronto-Dominion Bank | 12-02-2024 | 2.50 % | 4,000 | 3,959 | 3,959 |
| Total financial institutions bonds | | | 18,550 | 18,461 | 18,463 |
| Total bonds | | | 374,895 | 311,812 | 296,988 |

*Variable rate

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

As at June 30, 2024

| Description | | | Par value \$ | Cost \$ | Fair Value \$ |
|---|-----------------------------|--------|----------------------------|--------------------|--------------------------|
| Money Market Instruments (3.7 %) | | | | | |
| BCI QuadReal Realty | 07-22-2024 | 5.00 % | 3,000 | 2,990 | 2,990 |
| Caisse de dépôt et placement du Québec | 07-19-2024 | 5.13 % | 800 | 798 | 798 |
| | 09-10-2024 | 5.00 % | 1,425 | 1,411 | 1,411 |
| Government of Canada | 07-04-2024 | 4.70 % | 250 | 250 | 250 |
| | 09-26-2024 | 4.64 % | 7,000 | 6,921 | 6,921 |
| Manulife Bank of Canada | 10-28-2024 | 5.10 % | 650 | 638 | 638 |
| Mercedes-Benz Finance Canada Inc. | 07-18-2024 | 4.86 % | 3,000 | 2,992 | 2,992 |
| North West Redwater Partnership | 07-03-2024 | 5.16 % | 3,000 | 2,998 | 2,998 |
| Province of Alberta | 08-20-2024 | 4.80 % | 3,500 | 3,476 | 3,476 |
| Toronto-Dominion Bank | 07-25-2024 | 5.70 % | 100 | 100 | 100 |
| Toyota Credit Canada | 11-13-2024 | 5.05 % | 600 | 589 | 589 |
| Total money market instruments | | | 23,325 | 23,163 | 23,163 |
| Foreign exchange contracts (0.0 %) | | | | | |
| Fédération des caisses Desjardins du Québec | 06-28-2024, 1.36400 CAD/USD | | USD 57,289 | — | 97 |
| | 06-28-2024, 1.47310 CAD/€ | | € 20,425 | — | 13 |
| Total foreign exchange contracts | | | | — | 110 |
| | | | Number of units | Cost \$ | Fair Value \$ |
| Canadian Equity Funds (9.4 %) | | | | | |
| BMO Low Volatility Equity ETF | | | 777,023 | 23,440 | 28,429 |
| Fidelity Canadian Low Volatility Equity Institutional Trust | | | 1,593,125 | 24,398 | 31,236 |
| Total canadian equity funds | | | | 47,838 | 59,665 |
| Real Estate Funds (16.8 %) | | | | | |
| Fiera Properties CORE Fund | | | 54,390 | 70,356 | 77,001 |
| Invesco Global Direct Real Estate Feeder Fund | | | 22,129 | 33,158 | 29,445 |
| Total real estate funds | | | | 103,514 | 106,446 |
| Infrastructure Funds (10.6 %) | | | | | |
| DGAM Global Private Infrastructure Fund | | | 1 | 60,000 | 67,241 |
| Total infrastructure funds | | | | 60,000 | 67,241 |
| Market Neutral Equity Funds (12.7 %) | | | | | |
| CC&L Q Market Neutral Fund | | | 300,354 | 76,717 | 80,299 |
| Total market neutral equity funds | | | | 76,717 | 80,299 |

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

As at June 30, 2024

| Description | Number of shares | Cost \$ | Fair Value \$ |
|---|------------------|---------|---------------|
| Market neutral equity strategy (0.0 %) | | | |
| Listed securities (3.8 %) | | | |
| Accenture Public Limited Company | 444 | 189 | 185 |
| Advance Micro Devices, Inc. | 849 | 185 | 188 |
| Alimentation Couche-Tard Inc., Class A | 3,981 | 304 | 306 |
| Amazon.com Inc. | 1,410 | 374 | 373 |
| Apollo Global Management Inc. | 1,147 | 176 | 185 |
| Apple Inc. | 2,153 | 571 | 620 |
| ARC Resources Ltd | 24,840 | 626 | 606 |
| Arthur J. Gallagher & Co. | 472 | 161 | 167 |
| AtkinsRéalis Group Inc. | 12,716 | 648 | 753 |
| Atkore Inc. | 1,193 | 252 | 220 |
| Beacon Roofing Supply, Inc. | 2,280 | 296 | 282 |
| Bombardier Inc., Class B | 4,764 | 366 | 418 |
| Brookfield Asset Management Ltd | 8,521 | 453 | 444 |
| Brookfield Corporation | 8,734 | 498 | 497 |
| Brookfield Renewable Partners L.P. | 10,711 | 397 | 363 |
| Cameco Corporation | 2,000 | 143 | 135 |
| Canadian Imperial Bank of Commerce | 4,771 | 316 | 310 |
| Canadian Natural Resources Limited | 13,187 | 631 | 643 |
| CGI Inc. | 2,307 | 313 | 315 |
| Colgate-Palmolive Company | 1,930 | 250 | 256 |
| Constellation Software Inc. | 235 | 873 | 926 |
| CRH Public Limited Company | 3,351 | 348 | 344 |
| Dell Technologies Inc. | 702 | 134 | 132 |
| Fair Isaac Corporation | 122 | 249 | 249 |
| Fairfax Financial Holdings Limited | 242 | 340 | 377 |
| First Solar Inc. | 592 | 203 | 183 |
| FirstService Corporation | 2,282 | 469 | 475 |
| Freeport-McMoRan Inc. | 1,720 | 115 | 114 |
| General Motors Company | 5,774 | 374 | 367 |
| George Weston Limited | 2,265 | 440 | 446 |
| Global X Uranium ETF | 5,182 | 216 | 205 |
| Houlihan Lokey Inc. | 1,710 | 311 | 316 |
| Howmet Aerospace Inc. | 2,805 | 303 | 298 |
| Hubspot Inc. | 340 | 279 | 274 |
| Hydro One Limited | 10,463 | 418 | 417 |
| Imperial Oil Limited | 3,431 | 322 | 320 |
| Intuitive Surgical, Inc. | 307 | 186 | 187 |
| Iron Mountain Inc. | 714 | 81 | 88 |
| iShares Expanded Tech-Software Sector ETF ** | 3,204 | 381 | 381 |
| iShares Russell 2000 ETF ** | 1,491 | 413 | 414 |
| iShares Short Treasury Bond ETF ** | 10,187 | 1,540 | 1,540 |
| Ivanhoe Mines Ltd | 10,716 | 188 | 189 |
| Kinross Gold Corporation | 37,978 | 409 | 433 |
| KKR & Co. Inc., Class A | 1,254 | 173 | 181 |
| Linde plc | 523 | 310 | 314 |
| Manulife Financial | 20,838 | 750 | 759 |
| Marathon Petroleum Corporation | 781 | 189 | 185 |
| nVent Electric plc | 1,669 | 184 | 175 |
| NVIDIA Corporation | 1,087 | 174 | 184 |
| PACCAR Inc. | 1,288 | 193 | 181 |
| Pan American Silver Corp. | 15,999 | 458 | 435 |
| Pembina Pipeline Corporation | 11,701 | 598 | 594 |
| Progressive Corporation | 1,734 | 490 | 493 |
| Qualcomm Incorporated | 465 | 127 | 127 |
| Ralph Lauren Corporation, Class A | 993 | 246 | 238 |
| RB Global Inc. | 5,858 | 557 | 611 |
| Rogers Communications Inc., Class B Non-voting Shares | 3,585 | 197 | 181 |
| Royal Bank of Canada | 2,194 | 323 | 320 |
| SAP SE | 894 | 247 | 247 |
| Saputo Inc. | 8,488 | 251 | 261 |
| ServiceNow Inc. | 261 | 252 | 281 |
| Stryker Corporation | 662 | 309 | 308 |

** Issuer name: Blackrock

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

As at June 30, 2024

| Description | Number of shares | Cost \$ | Fair Value \$ |
|--|---------------------|-----------------|------------------|
| The Descartes Systems Group Inc. | 2,983 | 365 | 395 |
| Thomson Reuters Corporation | 1,079 | 248 | 249 |
| Walmart Inc. | 4,158 | 385 | 385 |
| Waste Connections Inc. | 1,351 | 309 | 324 |
| Zoetis Inc., Class A | 1,760 | 420 | 417 |
| Total listed securities | | 23,496 | 23,786 |
| Obligations related to securities sold short (-3.8 %) | | | |
| BCE Inc. | (9,186) | (413) | (407) |
| Brookfield Corporation | (8,025) | (451) | (457) |
| CAE Inc. | (3,810) | (102) | (96) |
| Costco Wholesale Corporation | (323) | (378) | (376) |
| Enbridge Inc. | (6,541) | (314) | (318) |
| Energy Select Sector SPDR Fund | (1,488) | (184) | (186) |
| Financial Select Sector SPDR Fund | (6,742) | (381) | (379) |
| Fortis Inc. | (7,675) | (419) | (408) |
| Industrial Select Sector SPDR Fund | (1,750) | (294) | (292) |
| Intel Corporation | (4,457) | (186) | (189) |
| Invesco QQQ Trust Series | (283) | (184) | (186) |
| Invesco S&P 500 Low Volatility ETF | (13,334) | (1,185) | (1,185) |
| iShares MSCI USA Momentum Factor ETF ** | (10,036) | (2,658) | (2,676) |
| iShares Expanded Tech-Software Sector ETF ** | (2,323) | (264) | (276) |
| iShares Global Clean Energy ETF ** | (44,448) | (829) | (810) |
| iShares Russell 2000 ETF ** | (971) | (267) | (270) |
| iShares S&P/TSX 60 Index ETF ** | (275,263) | (9,117) | (9,095) |
| Magna International Inc. | (3,680) | (220) | (211) |
| Materials Select Sector SPDR Fund *** | (8,079) | (988) | (976) |
| Nutrien Ltd | (2,667) | (186) | (186) |
| Real Estate Select Sector SPDR Fund *** | (1,655) | (85) | (87) |
| SPDR Dow Jones Industrial Average ETF Trust *** | (927) | (496) | (496) |
| SPDR S&P 500 ETF Trust *** | (1,569) | (1,158) | (1,168) |
| SPDR S&P Retail ETF *** | (3,951) | (409) | (405) |
| TC Energie | (11,912) | (624) | (617) |
| TELUS Corporation | (9,233) | (197) | (191) |
| Texas Instruments Incorporated | (470) | (126) | (125) |
| Tourmaline Oil Corp. | (2,874) | (192) | (178) |
| Tyler Technologies, Inc. | (403) | (264) | (277) |
| Utility Select Sector SPDR Fund *** | (4,671) | (434) | (436) |
| VanEck Jr Gold Miners | (10,022) | (591) | (578) |
| Vanguard FTSE Europe ETF | (2,724) | (249) | (249) |
| Total obligations related to securities sold short | | (23,845) | (23,786) |
| Total market neutral equity strategy | | (349) | — |
| Total other investments (100.0%) | | 622,695 | 633,912 |

** Issuer name: Blackrock

*** Issuer name : State Street Global Advisors