

Capital régional et coopératif Desjardins

Statements of other investments

As at December 31, 2024

(in thousands of Canadian dollars)

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

As at December 31, 2024

Description			Par value \$	Cost \$	Fair Value \$
Bonds (46.4 %)					
Federal or guaranteed bonds (15.4 %)					
Canada Housing Trust	12-15-2028	2.65 %	1,600	1,564	1,577
	06-15-2030	1.75 %	15,100	13,900	14,021
	03-15-2031	1.10 %	6,287	5,692	5,533
Government of Canada	04-01-2025	1.50 %	2,750	2,736	2,739
	09-01-2027	2.75 %	1,675	1,666	1,669
	12-01-2030	0.50 %	27,775	23,737	23,981
	12-01-2031	1.50 %	270	245	243
	06-01-2034	3.00 %	16,500	16,236	16,213
	12-01-2034	3.25 %	500	497	501
	12-01-2053	1.75 %	70,799	53,331	50,157
Total federal and guaranteed bonds			143,256	119,604	116,634
Provincial, municipal or guaranteed bonds (23.6 %)					
Hydro-Québec	02-15-2060	2.10 %	3,300	2,198	2,037
	02-15-2065	4.00 %	250	242	240
Municipality of Metropolitan Toronto	09-24-2039	2.60 %	200	199	163
Province of Alberta	06-01-2050	3.10 %	4,325	3,915	3,567
Province of British Columbia	06-18-2044	3.20 %	1,200	1,089	1,031
	06-18-2048	2.80 %	5,000	3,669	3,913
	06-18-2050	2.95 %	8,500	7,297	6,783
Province of Manitoba	03-05-2043	3.35 %	2,425	2,215	2,125
	09-05-2046	2.85 %	2,142	1,568	1,693
	09-05-2048	3.40 %	1,850	1,627	1,592
	09-05-2052	2.05 %	527	348	336
Province of Newfoundland and Labrador	10-17-2050	2.65 %	1,000	990	724
	10-17-2054	4.10 %	450	400	424
Province of Ontario	06-02-2026	2.40 %	1	1	1
	12-02-2046	2.90 %	14,378	12,531	11,663
	06-02-2048	2.80 %	35,140	28,359	27,739
	06-02-2049	2.90 %	36,581	29,326	29,242
	12-02-2050	2.65 %	8,394	6,314	6,352
	12-02-2051	1.90 %	14,875	9,612	9,449
	12-02-2052	2.55 %	9,715	7,053	7,127
Province of Québec	09-01-2031	1.50 %	290	243	257
	12-01-2045	3.50 %	17,035	14,829	15,243
	12-01-2048	3.50 %	4,587	3,992	4,065
	12-01-2051	3.10 %	3,000	2,885	2,461
	12-01-2053	2.85 %	38,021	29,424	29,384
Province of Saskatchewan	02-03-2042	3.40 %	1,400	1,319	1,261
	12-02-2046	2.75 %	9,600	8,625	7,547
	06-02-2048	3.30 %	2,400	2,115	2,062
TransLink	07-03-2030	1.60 %	800	800	731
Total provincial, municipal or guaranteed bonds			227,386	183,185	179,212

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

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Description			Par value \$	Cost \$	Fair Value \$
Financial Institutions Bonds (7.4 %)					
Bank of Montreal	01-03-2025	2.37 %	4,400	4,399	4,396
	09-18-2025	4.00% *	2,500	2,500	2,501
Canadian Imperial Bank of Commerce	03-07-2025	2.75 %	7,600	7,584	7,592
Honda Canada Finance	05-23-2025	3.44 %	10,000	9,989	10,006
National Bank of Canada	10-20-2025	3.94% *	10,000	10,000	10,000
Royal Bank of Canada	03-21-2025	4.25% *	600	600	600
Scotiabank	06-27-2025	5.04% *	2,000	2,000	2,001
	02-03-2025	2.16 %	9,300	9,285	9,289
Toronto-Dominion Bank	03-13-2025	1.94 %	2,000	1,993	1,995
	09-09-2025	2.67 %	8,000	7,939	7,958
Total financial institutions bonds			56,400	56,289	56,338
Total bonds			427,042	359,078	352,184
Money Market Instruments (9.8 %)					
CDP Financial Inc.	03-12-2025	3.97 %	4,000	3,969	3,969
City of Montreal	02-28-2025	3.65 %	3,050	3,032	3,032
Government of Canada	03-12-2025	3.27 %	2,000	1,987	1,987
	03-27-2025	3.14 %	750	744	744
Honda Canada Finance	01-15-2025	4.05 %	1,250	1,248	1,248
Manitoba Hydro	01-16-2025	3.28 %	2,250	2,247	2,247
North West Redwater Partnership	01-14-2025	3.70 %	2,000	1,997	1,997
	01-23-2025	3.40 %	8,000	7,983	7,983
Province of Newfoundland and Labrador	01-23-2025	3.70 %	4,300	4,290	4,290
	03-13-2025	3.21 %	10,000	9,937	9,937
Province of Ontario	02-05-2025	3.77 %	1,500	1,494	1,494
	04-02-2025	3.75 %	13,500	13,376	13,376
	06-18-2025	3.18 %	10,000	9,855	9,855
Province of Prince Edward Island	02-04-2025	3.57 %	4,000	3,986	3,986
Société de transport de Montréal	01-20-2025	3.28 %	6,000	5,989	5,989
TMX Group	01-16-2025	3.47 %	2,000	1,997	1,997
Total money market instruments			74,600	74,131	74,131
Foreign exchange contracts (0.1 %)					
Fédération des caisses Desjardins du Québec	06-30-2025, 1,42960 CAD/USD		USD 57,538	—	167
	06-30-2025, 1,50660 CAD/€		€ 20,357	—	282
Total foreign exchange contracts				—	449

* Variable rate

Statement of other investments (unaudited)

As at December 31, 2024

Description	Number of units	Cost \$	Fair Value \$
Canadian Equity Funds (8.5 %)			
BMO Low Volatility Equity ETF	777,023	23,493	29,690
Fidelity Canadian Low Volatility Equity Institutional Trust	1,629,177	25,198	34,470
Total canadian equity funds		48,691	64,160
Real Estate Funds (14.7 %)			
Fiera Properties CORE Fund	55,535	72,285	80,130
Invesco Global Direct Real Estate Feeder Fund	22,521	33,837	31,202
Total real estate funds		106,122	111,332
Infrastructure Funds (9.3 %)			
DGAM Global Private Infrastructure Fund	—	60,000	70,542
Total infrastructure funds		60,000	70,542
Market Neutral Equity Funds (11.3 %)			
CC&L Q Market Neutral Fund	336,947	87,222	85,899
Total market neutral equity funds		87,222	85,899
Market neutral equity strategy (0.0 %)			
Listed securities (0.5 %)			
ARC Resources Ltd	11,262	283	294
AtkinsRéalis Group Inc.	3,719	248	284
Brookfield Corporation	5,958	489	492
Canadian Pacific Kansas City Limited	3,597	390	374
Constellation Software Inc.	133	612	591
Fairfax Financial Holdings Limited	235	380	470
Groupe Dynamite Inc.	34,286	721	667
Pembina Pipeline Corporation	6,093	337	324
RB Global Inc.	2,420	272	314
The Descartes Systems Group Inc.	1,495	250	244
Total listed securities		3,982	4,054
Obligations related to securities sold short (-0.5 %)			
Fortis Inc.	(3,493)	(217)	(209)
Global X Investments Canada Inc.	(4,984)	(250)	(249)
Industrial Select Sector SPDR Fund	(960)	(181)	(182)
Invesco QQQ Trust Series	(342)	(254)	(251)
iShares S&P/TSX 60 Index ETF **	(76,063)	(2,858)	(2,850)
Vanguard S&P 500 Index ETF	(2,252)	(343)	(338)
Total obligations related to securities sold short		(4,103)	(4,079)
Total market neutral equity strategy		(121)	(25)
Total other investments (100.0%)		735,123	758,672