

Capital régional et coopératif Desjardins

Statement of other investments

As at June 30, 2026

(in thousands of Canadian dollars)

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

As at June 30, 2026

Description			Par value \$	Cost \$	Fair Value \$
Bonds (44.5 %)					
Federal or guaranteed bonds (16.9 %)					
Canada Housing Trust	2031-03-15	1.10 %	16,437	15,062	15,010
Government of Canada	2031-06-01	1.50 %	10,295	9,545	9,582
	2032-06-01	2.00 %	3,000	2,840	2,822
	2034-06-01	3.00 %	3,650	3,558	3,590
	2036-03-01	3.25 %	20,400	20,203	20,222
	2045-12-01	3.50 %	1,000	973	979
	2048-12-01	2.75 %	6,278	5,573	5,362
	2051-12-01	2.00 %	12,478	9,207	8,881
	2053-12-01	1.75 %	59,254	43,434	38,812
	2055-12-01	2.75 %	300	244	245
	2057-12-01	3.50 %	3,200	3,022	3,038
	2064-12-01	2.75 %	2,500	2,025	1,981
Total federal and guaranteed bonds			138,792	115,686	110,524
Provincial, municipal or guaranteed bonds (27.6 %)					
City of Montreal	2041-12-01	2.40 %	1,000	778	771
Hydro-Québec	2060-02-15	2.10 %	3,300	2,221	1,909
Municipality of Metropolitan Toronto	2039-09-24	2.60 %	200	199	167
Province of British Columbia	2044-06-18	3.20 %	1,200	1,095	1,013
	2048-06-18	2.80 %	21,950	16,472	16,550
Province of Manitoba	2043-03-05	3.35 %	2,825	2,571	2,464
	2046-09-05	2.85 %	4,417	3,331	3,420
	2048-09-05	3.40 %	3,250	2,793	2,708
	2052-09-05	2.05 %	3,977	2,400	2,444
Province of Newfoundland and Labrador	2050-10-17	2.65 %	1,000	990	707
Province of Ontario	2043-06-02	3.50 %	9,212	8,288	8,273
	2045-06-02	3.45 %	350	298	306
	2046-12-02	2.90 %	12,878	11,231	10,174
	2048-06-02	2.80 %	38,840	31,265	29,627
	2050-12-02	2.65 %	20,249	15,129	14,709
	2051-12-02	1.90 %	14,875	9,779	9,053
Province of Québec	2045-12-01	3.50 %	19,735	17,266	17,139
	2048-12-01	3.50 %	14,025	11,942	11,889
	2053-12-01	2.85 %	50,068	38,942	36,585
Province of Saskatchewan	2042-02-03	3.40 %	400	378	361
	2046-12-02	2.75 %	9,600	8,671	7,386
	2048-06-02	3.30 %	2,400	2,126	1,996
TransLink	2030-07-03	1.60 %	700	700	660
Total provincial, municipal or guaranteed bonds			236,451	188,865	180,311
Total bonds			375,243	304,551	290,835
Foreign exchange contracts (0.0 %)					
Fédération des caisses Desjardins du Québec	2026-12-31, 1.40915 \$ CA/\$ US		USD 75,230	—	151
	2026-12-31, 1.62222 \$ CA/€		€ 16,175	—	38
Total foreign exchange contracts				—	189

Statement of other investments (unaudited)
As at June 30, 2026

Description	Number of units	Cost \$	Fair Value \$
Canadian Equity Funds (13.4 %)			
BMO Low Volatility Equity ETF	820,205	27,793	42,334
Fidelity Canadian Low Volatility Equity Institutional Trust	1,783,525	28,914	45,426
Total canadian equity funds		56,707	87,760
Real Estate Funds (13.4 %)			
Fiera Properties CORE Fund	58,555	78,669	87,973
Invesco Global Direct Real Estate Feeder Fund	—	40	—
Total real estate funds		78,709	87,973
Infrastructure Funds (12.1 %)			
DGAM Global Private Infrastructure Fund	1	60,000	78,996
Total infrastructure funds		60,000	78,996
Market Neutral Equity Funds (16.6 %)			
CC&L Q Market Neutral Fund	380,590	103,907	108,529
Total market neutral equity funds		103,907	108,529
Total other investments (100.0%)		603,874	654,282