

Capital régional et coopératif Desjardins

Statement of other investments
As at June 30, 2016

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Statement of other investments (unaudited)

As at June 30, 2016

(in thousands of dollars)

Description		Par value \$	Cost \$	Fair Value \$
Bonds (74.6%)				
Federal and guaranteed bonds (28.2%)				
Canada Housing Trust	06-15-2021, 1.25%	2,820	2,816	2,851
	03-15-2022, 2.65%	1,800	1,879	1,952
	12-15-2022, 2.40%	14,350	14,577	15,406
	09-15-2023, 2.35%	21,260	22,156	22,789
	12-15-2025, 2.25%	34,000	35,077	36,024
	09-15-2026, 1.90%	10,300	10,499	10,538
Government of Canada	03-01-2019, 1.75%	100	103	103
NHA Merrill Lynch Canada Inc. ¹	09-01-2019, 1.85%	60,934	61,653	61,878
	05-01-2020, 1.35%	23,209	23,105	23,218
	07-01-2020, 1.07%	4,753	4,698	4,703
	03-01-2021, 1.25%	16,173	16,046	16,082
NHA Toronto Dominion Bank ¹	04-01-2018, 1.65%	10,448	10,449	10,549
PSP Capital	04-04-2024, 3.29%	3,150	3,240	3,495
Total federal and guaranteed bonds		203,297	206,298	209,588
Provincial, municipal or guaranteed bonds (23.7%)				
Cadillac Fairview Finance Trust	05-09-2018, 3.64%	7,175	7,399	7,486
City of Montreal	09-01-2025, 3.00%	2,500	2,512	2,640
City of Toronto	06-27-2018, 4.95%	3,000	3,113	3,227
Hydro-Québec	02-15-2023, 2.21%	20,000	17,294	17,803
	08-15-2023, 2.28%	10,000	8,506	8,748
	02-15-2024, 2.42%	32,800	27,305	28,267
	08-15-2024, 2.02%	17,700	15,032	15,038
Municipal Finance Authority of British Columbia	06-01-2021, 4.15%	2,000	2,117	2,258
	10-14-2024, 2.95%	2,000	2,120	2,147
	10-02-2025, 2.65%	3,000	3,008	3,130
Ontario Hydro	10-17-2017, 1.05%	1,700	1,677	1,679
OPB Finance	02-24-2022, 1.88%	3,650	3,596	3,679
	05-24-2023, 2.90%	3,750	3,754	3,982
	02-02-2026, 2.95%	2,000	1,999	2,106
Province of Alberta	06-01-2026, 2.20%	20,200	20,198	20,394
Province of Manitoba	06-02-2025, 2.45%	5,732	5,731	5,958
Province of New Brunswick	06-02-2023, 2.85%	600	589	643
Province of Nova Scotia	06-01-2025, 2.15%	2,500	2,423	2,535
Province of Ontario	12-03-2018, 1.05%	845	845	847
	12-02-2022, 1.98%	21,800	19,209	19,569
	06-02-2025, 2.53%	6,000	4,792	4,992
Province of Québec	06-01-2023, 2.27%	17,400	14,884	15,334
	06-01-2024, 2.46%	3,000	2,472	2,564
Regional Municipality of York	06-30-2021, 4.00%	1,500	1,541	1,681
Total provincial, municipal or guaranteed bonds		190,852	172,116	176,707
Financial institutions bonds (15.3%)				
Bank of Montreal	10-06-2020, 2.10%	3,800	3,810	3,890
	03-16-2022, 2.12%	5,300	5,276	5,411
Caisse centrale Desjardins	03-02-2020, 1.75%	5,400	5,372	5,432

¹This security is guaranteed by the Canada Mortgage and Housing Corporation.

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Financial institutions bonds (cont.)				
Canadian Imperial Bank of Commerce	06-06-2018, 6.00%	2,000	2,083	2,157
	07-14-2020, 1.85%	2,155	2,152	2,184
	04-26-2021, 1.90%	650	650	659
Canadian Tire Real Estate Investment Trust	03-09-2025, 3.53%	900	900	935
Choice Properties REIT	02-08-2021, 3.50%	2,000	2,080	2,115
	06-20-2022, 3.60%	1,175	1,203	1,251
Cominar REIT	06-21-2019, 3.62%	1,725	1,742	1,751
Crombie Real Estate Investment Trust	06-01-2021, 3.96%	160	161	167
Daimler Canada Finance	03-26-2018, 2.27%	385	385	390
	10-02-2018, 1.42%	4,600	4,588	4,590
First Capital Realty	10-30-2023, 3.90%	1,700	1,730	1,839
Ford Credit Canada	05-07-2020, 2.45%	2,950	2,945	2,959
General Motors Financial Company	05-22-2020, 3.08%	350	350	354
Great-West Lifeco	03-21-2018, 6.14%	1,500	1,512	1,615
IGM Financial	04-08-2019, 7.35%	1,850	1,990	2,115
Industrial Alliance Insurance and Financial Services	02-23-2022, 2.64%	300	300	297
Intact Financial Corporation	08-18-2021, 4.70%	1,000	1,090	1,118
John Deere Canada Funding	09-17-2020, 2.05%	750	758	763
Manufacturers Life Insurance Company	11-29-2018, 2.93%	400	400	406
	02-21-2019, 2.81%	2,500	2,548	2,535
Manulife Financial	04-08-2019, 7.77%	2,200	2,389	2,542
National Bank of Canada	04-11-2017, 3.26%	1,100	1,101	1,111
	03-03-2020, 1.74%	1,300	1,300	1,307
NBC Capital Trust	06-30-2020, 7.45%	250	276	289
RBC Trust Capital Securities	06-30-2018, 6.82%	2,250	2,366	2,451
Riocan Real Estate Investment Trust	05-30-2022, 3.75%	775	775	827
Royal Bank of Canada	12-11-2018, 2.77%	2,300	2,357	2,376
	04-26-2019, 1.40%	11,500	11,515	11,534
	07-17-2020, 1.92%	4,000	3,999	4,055
	03-02-2022, 1.97%	1,900	1,900	1,920
Scotiabank	03-22-2018, 2.24%	75	75	76
	05-01-2018, 1.33%	10,359	10,358	10,358
	09-09-2020, 2.09%	3,000	2,996	3,058
Sunlife Financial	03-02-2017, 4.38%	1,000	1,015	1,016
	07-02-2019, 5.70%	1,000	1,032	1,114
	08-23-2021, 4.57%	400	400	449
TD Capital Trust	12-31-2018, 7.24%	2,000	2,141	2,240
Toronto-Dominion Bank	07-09-2018, 5.83%	4,000	4,181	4,316
	06-24-2020, 2.69%	2,300	2,300	2,280
	06-08-2021, 1.68%	2,500	2,499	2,518
	12-22-2021, 2.62%	6,000	6,110	6,292
	07-24-2024, 3.23%	2,500	2,591	2,731
Toyota Credit Canada	02-19-2020, 1.80%	2,450	2,449	2,468
	05-20-2020, 2.05%	1,400	1,400	1,423
Total financial institutions bonds		110,109	111,550	113,684

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Corporate bonds (7.4%)				
Algonquin Power & Utilities Corp.	02-15-2022, 4.65%	750	778	792
Alimentation Couche-Tard	03-02-2025, 3.60%	1,625	1,625	1,716
Alliance Pipeline	12-16-2019, 4.93%	1,000	1,051	1,046
AltaGas	01-07-2026, 4.12%	300	300	312
AltaLink	11-06-2023, 3.67%	1,000	1,026	1,108
	02-28-2026, 2.75%	125	125	128
Bell Canada	06-12-2020, 3.54%	2,300	2,353	2,439
	09-03-2022, 3.00%	3,200	3,191	3,333
	12-22-2022, 3.35%	2,700	2,867	2,861
BMW Canada	11-26-2018, 2.27%	2,000	2,019	2,040
	06-15-2021, 1.83%	400	399	400
Brookfield Asset Management	03-31-2023, 4.54%	1,053	1,072	1,164
	12-08-2023, 5.04%	1,700	1,699	1,920
Brookfield Renewable Energy	03-02-2025, 3.75%	750	749	778
BRP Finance	11-05-2018, 5.25%	2,425	2,577	2,603
Bruce Power LP	06-23-2021, 2.84%	300	300	303
Canadian Natural Resources	08-14-2020, 2.89%	2,000	2,031	1,990
Canadian Utilities	11-09-2022, 3.12%	775	753	836
Dollorama	11-05-2018, 3.10%	220	222	226
Enbridge	02-22-2019, 4.10%	1,000	1,027	1,046
	09-02-2019, 4.77%	60	64	65
	12-05-2022, 3.19%	400	388	407
Enercare Solutions	02-03-2020, 4.60%	400	422	420
FortisAlberta	06-30-2024, 3.30%	250	250	270
Hydro One	04-30-2020, 1.62%	2,000	1,991	2,009
	02-24-2021, 1.84%	600	600	607
Inter Pipeline	12-24-2024, 3.17%	1,000	1,000	1,001
Loblaw Companies	06-12-2023, 4.86%	2,200	2,396	2,540
Lower Mattagami Energy	05-18-2021, 4.33%	300	318	337
Magna International Inc.	11-15-2022, 3.10%	1,000	1,000	1,043
North West Redwater Partnership	01-23-2022, 2.10%	1,000	984	991
Pembina Pipeline Corporation	10-24-2022, 3.77%	900	917	937
Reliance	03-15-2019, 5.19%	1,600	1,674	1,680
	09-15-2020, 3.81%	700	703	705
Rogers Communications	12-13-2023, 4.00%	800	797	876
Sobeys	08-08-2018, 3.52%	400	402	409
Superior Plus LP	12-09-2017, 6.50%	1,000	1,049	1,002
TELUS Corporation	02-28-2022, 2.35%	2,250	2,193	2,258
	01-02-2024, 3.35%	1,000	1,017	1,047
Teranet Income Fund	12-16-2020, 4.81%	1,050	1,130	1,160
Thomson Reuters	09-30-2020, 4.35%	4,300	4,555	4,670
Toronto Hydro Corporation	01-10-2023, 2.91%	1,000	1,024	1,060
TransAlta	11-18-2019, 6.40%	250	250	251
Videotron	03-15-2025, 5.63%	1,950	1,934	1,975
West Coast Energy Inc.	09-08-2025, 3.77%	560	560	586
Total corporate bonds		52,593	53,782	55,347
Total bonds		556,851	543,746	555,326

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Description	Par value \$	Cost \$	Fair Value \$
Money market instruments (6.6%)			
Bank of Montreal	1,900	1,896	1,896
	1,100	1,091	1,091
Canadian Imperial Bank of Commerce	400	399	399
	500	498	498
	1,000	996	996
	2,000	1,991	1,991
Gaz Métro	1,820	1,820	1,820
	620	620	620
Honda Canada Finance	2,175	2,167	2,167
	1,500	1,494	1,494
National Bank of Canada	3,130	3,127	3,127
Province of Newfoundland and Labrador	1,000	999	999
Province of Ontario	4,400	6,283	6,283
	3,900	3,888	3,888
Province of Québec	6,670	6,664	6,664
	925	921	921
Royal Bank of Canada	700	698	698
	1,250	1,243	1,243
	565	561	561
	530	527	527
Scotiabank	1,100	1,095	1,095
	1,900	1,885	1,885
Société de transport de Montréal	2,000	1,997	1,997
Toronto-Dominion Bank	1,500	1,494	1,494
	2,000	1,988	1,988
Toyota Credit Canada	3,000	2,982	2,982
Total money market instruments	49,475	49,324	49,324
Foreign exchange contracts (-0.1%)			
Caisse centrale Desjardins	81,300	0	- 668
Total foreign exchange contracts		0	- 668
	Number of units		
Global Equity Funds (6.9%)			
Fonds Desjardins IBrix Actions mondiales à faible volatilité cat. I	2,296,961	25,000	25,847
Fonds Desjardins Mondial de dividendes cat. I	1,349,857	25,000	25,830
Total global equity funds		50,000	51,677
Real Estate Funds (2.0%)			
Fonds CORE Fiera Immobilier	9,739	9,844	10,396
Fonds immobilier canadien de prestige Bentall Kennedy	551,642	3,931	4,172
Total real estate funds		13,775	14,568

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Preferred shares (10.0%)				
Bank of Montreal	Perpetual, 5.20%	173,400	4,439	4,019
Brookfield Asset Management	Perpetual, 4.20%	80,000	1,752	1,393
	Perpetual, 4.40%	30,000	480	549
	Perpetual, 4.50%	112,860	2,891	2,145
	Perpetual, 4.75%	23,800	466	501
	Perpetual, 4.80%	20,000	519	378
Canadian Utilities	Perpetual, 4.50%	120,000	3,006	2,795
	Perpetual, 4.90%	40,000	1,018	925
Fortis	Perpetual, 4.00%	9,300	203	164
	Perpetual, 4.10%	111,000	2,759	2,153
	Perpetual, 4.75%	52,300	1,132	1,222
Great-West Lifeco	Perpetual, 5.25%	40,000	877	698
	Perpetual, 3.65%	40,000	629	580
	Perpetual, 4.50%	45,000	1,084	990
	Perpetual, 4.85%	50,000	1,185	1,150
Husky Energy	Perpetual, 5.20%	145,000	3,816	3,566
	Perpetual, 4.45%	4,500	73	52
	Perpetual, 4.60%	100,000	2,471	1,940
Industrial Alliance Insurance and Financial Services	Perpetual, 4.60%	15,000	243	332
Intact Financial Corporation	Perpetual, 4.20%	45,600	1,119	801
Manulife Financial	Perpetual, 3.90%	75,000	1,729	1,350
	Perpetual, 4.20%	132,500	3,365	1,973
	Perpetual, 4.40%	25,400	675	502
	Perpetual, 4.50%	35,900	867	781
	Perpetual, 4.60%	36,300	761	778
	Perpetual, 5.60%	15,000	375	397
	Perpetual, 4.20%	29,700	757	607
National Bank of Canada	Perpetual, 3.80%	25,000	606	594
Power Corporation fo Canada	Perpetual, 5.00%	55,400	1,212	1,306
Power Financial Corporation	Perpetual, 1.63%	77,800	1,970	879
	Perpetual, 4.20%	29,700	757	607
	Perpetual, 4.95%	25,000	658	584
	Perpetual, 5.10%	10,000	263	240
	Perpetual, 5.75%	10,000	220	257
	Perpetual, 6.00%	95,000	2,528	2,478
	Perpetual, 4.45%	61,000	1,562	1,531
Royal Bank of Canada	Perpetual, 4.50%	118,600	2,965	2,978
	Perpetual, 4.60%	92,100	2,346	2,317
	Perpetual, 4.70%	15,700	394	396
	Perpetual, 5.00%	131,100	3,352	3,072
	Perpetual, 5.50%	30,000	750	797
Scotiabank	Perpetual, 3.70%	130,000	3,267	2,587
	Perpetual, 4.50%	50,200	1,289	1,254
	Perpetual, 5.00%	50,000	1,270	1,152
	Perpetual, 5.25%	16,000	412	410
	Perpetual, 5.60%	170,000	4,458	4,350
Sunlife Financial	Perpetual, 4.45%	10,000	223	216
	Perpetual, 4.50%	25,000	565	545
	Perpetual, 4.75%	137,500	3,050	3,179
	Perpetual, 4.80%	60,300	1,482	1,412

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Preferred shares (cont.)				
Toronto-Dominion Bank	Perpetual, 3.60%	40,000	963	789
	Perpetual, 3.70%	20,000	391	414
	Perpetual, 3.75%	118,300	2,780	2,166
	Perpetual, 3.80%	54,500	1,355	1,003
	Perpetual, 3.90%	4,500	106	83
	Perpetual, 4.90%	50,000	1,123	1,246
TransCanada	Perpetual, 3.80%	47,200	862	867
	Perpetual, 4.00%	50,400	1,151	871
	Perpetual, 4.25%	83,600	1,607	1,471
Total preferred shares			83,871	74,185
Total other investments (100.0%)			740,716	744,412