

Capital régional et coopératif Desjardins

Statement of other investments
As at June 30, 2017

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Statement of other investments (unaudited)

As at June 30, 2017

(in thousands of dollars)

Description		Par value \$	Cost \$	Fair Value \$
Bonds (58.7%)				
Federal and guaranteed bonds (20.5%)				
Canada Housing Trust	12-15-2025, 1.95%	5,625	5,583	5,550
	12-15-2025, 2.25%	10,000	10,238	10,098
	09-15-2026, 1.90%	22,000	21,595	21,475
Government of Canada	09-01-2020, 0.75%	6,400	6,374	6,306
	03-01-2022, 0.50%	4,000	3,908	3,842
	06-01-2025, 2.25%	1,500	1,613	1,569
	06-01-2026, 1.50%	16,400	16,560	16,135
	06-01-2027, 1.00%	30,000	28,018	27,954
NHA Merrill Lynch Canada Inc. ¹	09-01-2019, 1.85%	850	856	856
	03-01-2021, 1.25%	59,091	58,916	58,296
Total federal and guaranteed bonds		155,866	153,661	152,081
Provincial, municipal or guaranteed bonds (20.0%)				
City of Toronto	06-27-2018, 4.95%	700	713	725
Hydro-Québec	02-15-2023, 2.21%	20,000	17,677	17,645
	08-15-2023, 2.28%	10,000	8,700	8,681
	02-15-2024, 2.28%	48,800	41,990	41,625
	08-15-2024, 2.02%	14,040	12,165	11,781
Municipal Finance Authority of British Columbia	06-01-2021, 4.15%	2,000	2,094	2,174
	10-02-2025, 2.65%	3,000	3,007	3,046
OPB Finance	10-25-2026, 2.98%	2,330	2,329	2,384
Province of Alberta	06-01-2026, 2.20%	10,000	9,921	9,785
Province of Nova Scotia	06-01-2025, 2.15%	2,500	2,430	2,463
	06-01-2027, 2.10%	1,500	1,476	1,444
Province of Ontario	03-08-2022, 1.35%	1,150	1,142	1,124
	12-02-2022, 2.01%	26,800	24,048	23,814
	06-02-2025, 2.53%	6,000	4,915	4,899
	06-02-2026, 2.40%	13,600	13,532	13,606
	06-02-2027, 2.60%	750	748	759
Province of Québec	06-01-2024, 2.46%	3,000	2,534	2,535
Total provincial, municipal or guaranteed bonds		166,170	149,421	148,490
Financial institutions bonds (11.4%)				
Bank of Montreal	10-28-2021, 1.61%	5,000	4,976	4,905
bcIMC Realty Corp	12-31-2026, 3.00%	600	600	610
Caisse centrale Desjardins	03-02-2020, 1.75%	5,400	5,379	5,393
Canadian Imperial Bank of Commerce	05-08-2018, 1.02%	2,000	2,000	2,001
	06-06-2018, 6.00%	2,000	2,041	2,079
	07-14-2020, 1.85%	2,155	2,153	2,158
Canadian Tire Real Estate Investment Trust	03-09-2025, 3.53%	900	900	914
	03-01-2026, 3.29%	1,000	1,000	988
Choice Properties REIT	06-20-2022, 3.60%	1,175	1,199	1,220
	02-07-2023, 3.20%	1,500	1,538	1,525
CI Financial	10-25-2021, 2.78%	1,700	1,700	1,710
Daimler Canada Finance	07-08-2021, 1.91%	1,000	996	989
First Capital Realty	10-30-2023, 3.90%	1,700	1,726	1,777
Granite Real Estate Investment Trust	09-30-2023, 3.87%	1,000	1,000	1,008
Honda Canada Finance	07-15-2022, 2.27%	525	527	524
IGM Financial	04-08-2019, 7.35%	1,850	1,942	2,016

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

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Financial institutions bonds (cont.)				
Industrial Alliance Insurance and Financial Services	02-23-2022, 2.64%	300	300	301
Intact Financial Corporation	03-07-2027, 2.85%	1,600	1,600	1,564
John Deere Canada Funding	07-13-2020, 1.60%	2,250	2,248	2,230
	09-17-2020, 2.05%	750	756	752
Manufacturers Life Insurance Company	11-29-2018, 2.93%	400	400	406
	02-21-2019, 2.81%	2,500	2,530	2,538
Manulife Financial	04-08-2019, 7.77%	2,200	2,324	2,418
National Bank of Canada	03-03-2020, 1.74%	1,300	1,300	1,298
NBC Capital Trust	06-30-2020, 7.45%	250	270	280
Riocan Real Estate Investment Trust	05-30-2022, 3.75%	775	775	809
Royal Bank of Canada	04-26-2019, 1.40%	8,500	8,507	8,477
	07-17-2019, 3.04%	1,250	1,267	1,272
	09-13-2021, 1.58%	1,675	1,670	1,641
	03-02-2022, 1.97%	5,250	5,237	5,209
	12-05-2023, 2.33%	2,500	2,500	2,496
Scotiabank	03-22-2018, 2.24%	75	75	75
	12-02-2021, 1.90%	1,700	1,700	1,685
Sunlife Financial	07-02-2019, 5.70%	1,000	1,022	1,076
	08-23-2021, 4.57%	400	400	439
Toronto-Dominion Bank	07-18-2023, 1.91%	14,300	14,145	13,990
Toyota Credit Canada	02-19-2020, 1.80%	2,450	2,449	2,448
	05-20-2020, 2.05%	1,400	1,400	1,406
Ventas Canada	02-15-2023, 2.55%	300	300	296
Wells Fargo Financial Canada	01-24-2023, 3.46%	1,200	1,276	1,268
Total financial institutions bonds		83,830	84,128	84,191
Corporate bonds (6.8%)				
Algonquin Power & Utilities Corp.	02-15-2022, 4.65%	750	774	810
Alliance Pipeline	12-16-2019, 4.93%	1,000	1,036	1,047
Altagas	10-15-2024, 3.84%	1,000	1,040	1,042
AltaLink	11-06-2023, 3.67%	1,000	1,023	1,082
	02-28-2026, 2.75%	1,625	1,634	1,651
Bell Canada	12-22-2022, 3.35%	2,700	2,843	2,812
	05-12-2026, 2.90%	3,000	2,962	2,964
BMW Canada	06-15-2021, 1.83%	1,400	1,395	1,385
Brookfield Asset Management	03-31-2023, 4.54%	1,053	1,070	1,143
	12-08-2023, 5.04%	1,700	1,699	1,892
Brookfield Renewable Energy	03-02-2025, 3.75%	750	750	775
Bruce Power LP	06-23-2021, 2.84%	300	300	305
Canadian Natural Resources	08-14-2020, 2.89%	2,000	2,024	2,024
Canadian Utilities	11-09-2022, 3.12%	775	756	812
Chartwell Retirement Residences	10-11-2023, 3.79%	200	200	199
Enbridge	02-22-2019, 4.10%	1,000	1,017	1,035
	09-02-2019, 4.77%	60	63	63
	12-05-2022, 3.19%	400	390	410
Enercare Solutions	02-03-2020, 4.60%	400	416	419
	12-21-2023, 3.99%	600	600	613
Fortis	10-12-2023, 2.85%	1,030	1,030	1,041
FortisAlberta	06-30-2024, 3.30%	250	250	264
Hydro One	11-18-2019, 1.48%	500	500	498
	04-30-2020, 1.62%	2,000	1,993	1,995
	02-24-2021, 1.84%	600	600	598

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Corporate bonds (cont.)				
Inter Pipeline	07-13-2023, 2.61%	125	125	124
	02-18-2024, 2.73%	1,000	1,000	990
	12-24-2024, 3.17%	1,000	1,000	1,007
Lower Mattagami Energy	05-18-2021, 4.33%	300	314	326
Magna International Inc.	11-15-2022, 3.10%	1,000	1,000	1,031
North West Redwater Partnership	01-23-2022, 2.10%	1,000	987	991
Pembina Pipeline Corporation	11-22-2023, 2.99%	700	700	697
	05-11-2026, 3.71%	1,150	1,177	1,172
Reliance	03-15-2019, 5.19%	1,600	1,647	1,664
	09-15-2020, 3.81%	700	702	716
Rogers Communications	12-13-2023, 4.00%	800	797	860
Saputo	05-13-2022, 1.94%	1,000	1,000	982
	09-21-2023, 2.83%	1,500	1,500	1,516
Sobeys	05-08-2023, 4.70%	500	519	514
Superior Plus	12-09-2017, 6.50%	500	524	529
	02-27-2020, 5.25%	700	727	717
TELUS Corporation	02-28-2022, 2.35%	4,750	4,727	4,748
	01-02-2024, 3.35%	300	304	310
Toronto Hydro Corporation	01-10-2023, 2.91%	1,000	1,021	1,035
TransAlta	11-18-2019, 6.40%	250	250	265
	11-25-2020, 5.00%	500	503	518
Videotron	03-15-2025, 5.63%	1,950	1,935	2,104
West Coast Energy Inc.	09-08-2025, 3.77%	560	560	588
Total corporate bonds		48,978	49,384	50,283
Total bonds		454,844	436,594	435,045
Money market instruments (3.6%)				
Bank of Montreal	09-19-2017, 0.86%	2,000	1,996	1,996
Government of Canada	09-07-2017, 0.52%	290	290	290
	09-07-2017, 0.53%	1,150	1,149	1,149
	07-27-2017, 0.54%	8,000	7,997	7,997
Honda Canada Finance	11-01-2017, 0.95%	2,000	1,994	1,994
National Bank of Canada	07-25-2017, 0.96%	1,600	1,599	1,599
Province of Ontario	12-27-2017, 0.74%	850	847	847
Province of Québec	09-29-2017, 0.85%	3,000	2,994	2,994
Royal Bank of Canada	02-14-2018, 0.97%	1,860	1,849	1,849
Scotiabank	04-05-2018, 1.10%	2,000	1,983	1,983
Société de transport de Montréal	08-02-2017, 0.82%	2,000	1,998	1,998
Toronto-Dominion Bank	11-03-2017, 0.93%	2,000	1,993	1,993
Total money market instruments		26,750	26,689	26,689
Foreign exchange contracts (0.2%)				
Fédération des caisses Desjardins du Québec	09-29-2017, 1.31351 CAD/USD	64,100 USD	0	1,187
Total foreign exchange contracts		64,100 USD	0	1,187

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Description	Number of units	Cost \$	Fair Value \$
Canadian Equity Funds (8.3%)			
BMO Low Volatility Equity ETF	1,428	30,032	31,049
Fidelity Canadian Low Volatility Equity Institutional Trust	2,437	30,018	30,832
Total canadian equity funds		60,050	61,881
Global Equity Funds (14.9%)			
Desjardins Global Dividend Fund cat. I	2,714	51,315	55,434
Desjardins IBrix Low Volatility Global Equity Fund cat. I	4,641	51,975	55,485
Total global equity funds		103,290	110,919
Real Estate Funds (11.5%)			
Bentall Kennedy Prime Canadian Property Fund Limited Partnership	5,513	40,968	42,252
Fiera Properties CORE Fund	38	41,454	42,660
Total real estate funds		82,422	84,912
	Number of shares		
Preferred shares (2.8%)			
Brookfield Asset Management	Perpetual, 4.40%	30,000	480
	Perpetual, 4.75%	23,800	466
	Perpetual, 4.80%	20,000	519
Canadian Utilities	Perpetual, 4.50%	30,000	747
	Perpetual, 4.90%	40,000	1,018
Great-West Lifeco	Perpetual, 4.50%	45,000	1,084
	Perpetual, 4.85%	44,700	1,059
Industrial Alliance Insurance and Financial Services	Perpetual, 4.60%	15,000	243
	Perpetual, 3.33%	45,600	1,119
	Perpetual, 3.90%	56,300	1,274
Intact Financial Corporation	Perpetual, 4.00%	9,100	225
	Perpetual, 4.50%	35,900	867
	Perpetual, 5.60%	15,000	375
National Bank of Canada	Perpetual, 3.80%	25,000	606
	Perpetual, 0.53%	73,200	1,853
Power Financial Corporation	Perpetual, 4.20%	29,700	757
	Perpetual, 6.00%	70,000	1,863
	Perpetual, 3.52%	92,200	2,358
Royal Bank of Canada	Perpetual, 4.50%	48,600	1,193
	Perpetual, 4.70%	15,700	394
	Perpetual, 4.50%	25,000	565
Sunlife Financial	Perpetual, 4.80%	60,300	1,482
	Perpetual, 3.70%	2,100	41
Toronto-Dominion Bank	Perpetual, 4.90%	40,000	898
Total preferred shares		21,486	20,766
Total other investments (100.0%)		730,531	741,399