

## Capital régional et coopératif Desjardins

Statement of other investments  
As at December 31, 2017

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## Statement of other investments (unaudited)

As at December 31, 2017

(in thousands of dollars)

Description		Par value \$	Cost \$	Fair Value \$
<b>Bonds (57.6%)</b>				
<b>Federal and guaranteed bonds (24.4%)</b>				
Canada Housing Trust	12-15-2021, 1.15%	2,700	2,622	2,608
	12-15-2025, 1.95%	5,625	5,585	5,462
	12-15-2025, 2.25%	10,000	10,225	9,927
	09-15-2026, 1.90%	12,000	11,790	11,548
	06-15-2027, 2.35%	10,000	9,819	9,960
Government of Canada	06-01-2023, 1.50%	42,000	41,547	41,144
	06-01-2025, 2.25%	1,500	1,606	1,526
	06-01-2026, 1.50%	33,700	33,123	32,334
	06-01-2027, 1.00%	27,900	25,574	25,420
NHA Merrill Lynch Canada <sup>1</sup>	09-01-2019, 1.85%	774	777	773
	03-01-2021, 1.25%	58,422	58,224	57,213
	08-01-2021, 1.30%	7,964	7,789	7,780
	09-01-2022, 1.89%	8,890	8,779	8,778
<b>Total federal and guaranteed bonds</b>		<b>221,475</b>	<b>217,460</b>	<b>214,473</b>
<b>Provincial, municipal or guaranteed bonds (17.9%)</b>				
Hydro-Québec	02-15-2023, 2.21%	20,000	17,875	17,666
	08-15-2023, 2.28%	10,000	8,801	8,698
	02-15-2024, 2.28%	48,800	42,476	41,751
	08-15-2024, 2.02%	14,040	12,290	11,818
Municipal Finance Authority of British Columbia	06-01-2021, 4.15%	2,000	2,083	2,133
	10-02-2025, 2.65%	3,000	3,007	3,007
OPB Finance Trust	10-25-2026, 2.98%	2,330	2,329	2,352
Province of Nova Scotia	06-01-2027, 2.10%	3,500	3,370	3,339
Province of Ontario	12-02-2022, 2.01%	26,800	24,291	23,834
	06-02-2025, 2.53%	6,000	4,977	4,913
	06-02-2026, 2.40%	14,725	14,641	14,537
	06-02-2027, 2.60%	750	748	749
Province of Québec	06-01-2024, 2.46%	3,000	2,565	2,541
	09-01-2026, 2.50%	19,700	19,425	19,611
<b>Total provincial, municipal or guaranteed bonds</b>		<b>174,645</b>	<b>158,878</b>	<b>156,949</b>
<b>Financial institutions bonds (9.4%)</b>				
Bank of Montreal	10-28-2021, 1.61%	5,000	4,979	4,849
	09-11-2024, 2.70%	900	900	899
bclMC Realty	12-31-2026, 3.00%	600	600	600
Canadian Imperial Bank of Commerce	05-08-2018, 1.51%	2,000	2,000	2,001
	07-14-2020, 1.85%	2,155	2,153	2,133
Canadian Tire Real Estate Investment Trust	03-01-2026, 3.29%	1,750	1,724	1,709
Choice Properties Real Estate Investment Trust	06-20-2022, 3.60%	1,175	1,197	1,206
	02-07-2023, 3.20%	1,500	1,535	1,507
CI Financial	10-25-2021, 2.78%	1,700	1,700	1,699
Cominar Real Estate Investment Trust	06-01-2022, 4.16%	1,000	992	992
Daimler Canada Finance	07-08-2021, 1.91%	1,000	996	980
Fairfax Financial Holdings	09-06-2027, 4.25%	900	900	890
Fédération des caisses Desjardins du Québec	03-02-2020, 1.75%	5,400	5,383	5,345

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<b>Financial institutions bonds (cont.)</b>				
First Capital Realty	10-30-2023, 3.90%	1,700	1,724	1,755
	04-12-2027, 3.75%	800	800	791
Granite Real Estate Investment Trust	09-30-2023, 3.87%	1,000	1,000	1,001
Honda Canada Finance	07-15-2022, 2.27%	525	527	518
	12-19-2022, 2.49%	180	180	179
IGM Financial	04-08-2019, 7.35%	1,850	1,916	1,959
Industrial Alliance, Insurance and Financial Services	02-23-2022, 2.64%	300	300	297
Intact Financial Corporation	03-07-2027, 2.85%	1,600	1,600	1,537
John Deere Canada Funding	07-13-2020, 1.60%	2,250	2,248	2,211
	09-17-2020, 2.05%	750	755	744
National Bank of Canada	03-03-2020, 1.74%	1,300	1,300	1,286
NBC Capital Trust	06-30-2020, 7.45%	250	267	274
RioCan Real Estate Investment Trust	05-30-2022, 3.75%	775	775	800
Royal Bank of Canada	08-01-2018, 1.47%	3,500	3,500	3,502
	04-26-2019, 1.40%	5,000	5,003	4,968
	07-17-2019, 3.04%	1,250	1,263	1,261
	03-02-2022, 1.97%	5,250	5,239	5,141
	12-05-2023, 2.33%	3,700	3,676	3,635
Scotiabank	03-22-2018, 2.24%	75	75	75
	12-02-2021, 1.90%	1,700	1,700	1,664
Sun Life Financial	07-02-2019, 5.70%	1,000	1,017	1,052
	08-23-2021, 4.57%	400	400	428
	11-23-2022, 2.75%	750	750	745
TMX Group	10-11-2024, 3.00%	250	250	248
Toronto-Dominion Bank	07-18-2023, 1.91%	14,300	14,157	13,784
	07-25-2024, 3.22%	650	650	649
Toyota Credit Canada	02-19-2020, 1.80%	2,450	2,449	2,429
	05-20-2020, 2.05%	1,400	1,400	1,393
	10-11-2022, 2.62%	1,700	1,700	1,703
Ventas Canada Finance	02-15-2023, 2.55%	300	300	293
Wells Fargo Canada	01-24-2023, 3.46%	1,200	1,270	1,245
<b>Total financial institutions bonds</b>		<b>83,235</b>	<b>83,250</b>	<b>82,377</b>
<b>Corporate bonds (5.9%)</b>				
Algonquin Power & Utilities	02-15-2022, 4.65%	750	771	797
Alliance Pipeline Limited Partnership	12-16-2019, 4.93%	1,000	1,029	1,032
AltaGas	10-15-2024, 3.84%	1,000	1,038	1,025
Altalink	11-06-2023, 3.67%	1,000	1,021	1,060
	02-28-2026, 2.75%	1,625	1,633	1,622
Bell Canada	05-12-2026, 2.90%	4,800	4,692	4,631
BMW Canada	06-15-2021, 1.83%	1,400	1,395	1,371
Brookfield Asset Management	03-31-2023, 4.54%	1,053	1,069	1,124
	12-08-2023, 5.04%	1,700	1,699	1,861
Brookfield Renewable Energy Partners	03-02-2025, 3.75%	750	750	765
Bruce Power	06-23-2021, 2.84%	300	300	302
Canadian Natural Resources	08-14-2020, 2.89%	2,000	2,020	2,016
Canadian Utilities	11-09-2022, 3.12%	775	757	796
Chartwell Retirement Residences	10-11-2023, 3.79%	200	200	199

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<b>Corporate bonds (cont.)</b>				
Enbridge	02-22-2019, 4.10%	1,000	1,012	1,020
	09-02-2019, 4.77%	60	62	62
	12-05-2022, 3.19%	400	391	404
EnerCare Solutions	09-27-2027, 5.38%	1,700	1,700	1,690
	02-03-2020, 4.60%	400	413	415
	12-21-2023, 3.99%	600	600	613
Fortis	10-12-2023, 2.85%	1,030	1,030	1,026
FortisAlberta	06-30-2024, 3.30%	250	250	259
Hydro One	11-18-2019, 1.48%	500	500	495
	04-30-2020, 1.62%	2,000	1,994	1,977
	02-24-2021, 1.84%	600	600	592
Inter Pipeline	07-13-2023, 2.61%	125	125	122
	02-18-2024, 2.73%	1,000	1,000	973
	12-24-2024, 3.17%	1,000	1,000	989
Lower Mattagami Energy	05-18-2021, 4.33%	300	313	319
Magna International	11-15-2022, 3.10%	1,000	1,000	1,013
Metro	11-05-2022, 2.68%	700	700	694
	09-06-2027, 3.39%	470	470	466
North West Redwater Partnership	01-23-2022, 2.10%	1,000	988	979
Pembina Pipeline	05-11-2026, 3.71%	1,150	1,175	1,154
	03-15-2027, 4.24%	2,600	2,654	2,694
Reliance	03-15-2019, 5.19%	1,600	1,634	1,646
	09-15-2020, 3.81%	700	702	712
	01-15-2025, 3.84%	110	110	110
Rogers Communications	12-13-2023, 4.00%	800	798	846
Saputo	05-13-2022, 1.94%	1,000	1,000	969
	09-21-2023, 2.83%	1,500	1,500	1,494
Superior Plus	12-09-2018, 6.50%	500	516	526
	02-27-2020, 5.25%	1,300	1,337	1,324
TELUS	02-28-2022, 2.35%	4,750	4,729	4,690
	01-02-2024, 3.35%	300	304	305
Toromont Industries	07-27-2027, 3.84%	800	800	817
Toronto Hydro	01-10-2023, 2.91%	1,000	1,019	1,020
TransAlta	11-18-2019, 6.40%	250	250	264
	11-25-2020, 5.00%	500	503	519
Westcoast Energy	09-08-2025, 3.77%	560	560	586
<b>Total corporate bonds</b>		<b>51,908</b>	<b>52,113</b>	<b>52,385</b>
<b>Total bonds</b>		<b>531,263</b>	<b>511,701</b>	<b>506,184</b>
<b>Money market instruments (3.9 %)</b>				
Bank of Montreal	01-10-2018, 1.27%	1,192	1,192	1,192
	03-12-2018, 1.55%	2,000	1,994	1,994
Canadian Imperial Bank of Commerce	01-29-2018, 1.27%	1,080	1,079	1,079
Gaz Métro	01-25-2018, 1.23%	3,300	3,297	3,297
Government of Canada	01-04-2018, 0.95%	845	845	845
Greater Toronto Airports Authority	01-11-2018, 1.28%	3,000	2,999	2,999
Honda Canada Finance	04-03-2018, 1.46%	1,325	1,320	1,320
	05-02-2018, 1.54%	2,000	1,990	1,990
Inter Pipeline	01-16-2018, 1.33%	500	500	500
	02-16-2018, 1.40%	2,980	2,974	2,974

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<b>Money market instruments (cont.)</b>				
National Bank of Canada	01-10-2018, 1.27%	1,400	1,399	1,399
	09-06-2018, 1.74%	2,000	1,978	1,978
Province of Newfoundland and Labrador	01-04-2018, 1.10%	1,850	1,850	1,850
Scotiabank	02-28-2018, 1.34%	1,000	998	998
	03-27-2018, 1.44%	586	584	584
	04-05-2018, 1.10%	2,000	1,993	1,993
Société de Transport de Montréal	03-15-2018, 1.35%	3,500	3,491	3,491
Toronto-Dominion Bank	05-16-2018, 1.52%	3,475	3,455	3,455
<b>Total money market instruments</b>		<b>34,033</b>	<b>33,938</b>	<b>33,938</b>
<b>Foreign exchange contracts (0.2 %)</b>				
Fédération des caisses Desjardins du Québec	03-29-2018, 1.2747 CAD/USD	76,100	0	1,465
<b>Total foreign exchange contracts</b>		<b>76,100</b>	<b>0</b>	<b>1,465</b>
		<b>Number of units</b>		
<b>Canadian Equity Funds (10.6 %)</b>				
BMO Low Volatility Equity ETF		2,102	44,744	46,716
Fidelity Canadian Low Volatility Equity Institutional Trust		3,582	44,442	46,381
<b>Total canadian equity funds</b>			<b>89,186</b>	<b>93,097</b>
<b>Global Equity Funds (17.6 %)</b>				
Desjardins Global Dividend Fund		3,687	72,000	75,878
Desjardins IBrix Low Volatility Global Equity Fund		6,220	71,995	79,075
<b>Total global equity funds</b>			<b>143,995</b>	<b>154,953</b>
<b>Real Estate Funds (10.1 %)</b>				
Bentall Kennedy Prime Canadian Property Fund		5,775	42,952	44,592
Fiera Properties CORE Fund		39	42,855	44,253
<b>Total real estate funds</b>			<b>85,807</b>	<b>88,845</b>
<b>Total other investments (100.0%)</b>			<b>864,627</b>	<b>878,482</b>