

Capital régional et coopératif Desjardins

Statement of other investments
As at June 30, 2021

Statement of other investments (unaudited)
As at June 30, 2021

(in thousands of dollars)

Description	Par value \$	Cost \$	Fair Value \$	
Bonds (35.0%)				
Federal and guaranteed bonds (13.5%)				
Canada Housing Trust	09-15-2026, 1.90%	18,100	17,801	18,669
	06-15-2027, 2.35%	1,480	1,602	1,563
	03-15-2028, 2.35%	1,800	1,920	1,902
	03-15-2028, 2.65%	6,500	6,965	6,993
	12-15-2028, 2.65%	4,250	4,758	4,579
	09-15-2029, 2.10%	12,000	12,133	12,434
	06-15-2030, 1.75%	6,215	6,252	6,235
Government of Canada	02-01-2023, 0.25%	6,000	5,989	5,987
	06-01-2027, 1.00%	15,600	15,518	15,519
	06-01-2028, 2.00%	5,700	5,993	6,019
	06-01-2029, 2.25%	9,000	9,648	9,688
	06-01-2030, 1.25%	14,170	13,895	14,065
	12-01-2030, 0.50%	12,255	11,224	11,297
	06-01-2041, 4.00%	1,344	1,948	1,861
	12-01-2045, 3.50%	2,000	2,862	2,673
	12-01-2048, 2.75%	1,000	1,323	1,200
	12-01-2050, 0.50%	405	424	449
	12-01-2051, 2.00%	1,000	1,024	1,036
Total federal and guaranteed bonds		118,819	121,279	122,169
Provincial, municipal or guaranteed bonds (12.9%)				
City of Toronto	09-24-2039, 2.60%	200	199	200
Omers Finance Trust	05-14-2029, 2.60%	800	799	841
Ontario Hydro	10-15-2021, 0.28%	1,000	999	999
Ontario Teachers' Finance Trust	10-19-2027, 1.10%	5,000	4,988	4,841
OPB Finance Trust	10-25-2026, 2.98%	3,330	3,329	3,561
Province of Alberta	06-01-2027, 2.55%	4,400	4,338	4,658
	06-01-2030, 2.05%	6,650	6,485	6,700
	06-01-2031, 1.65%	7,000	6,759	6,728
	12-01-2043, 3.45%	235	276	267
	06-01-2050, 3.10%	1,400	1,552	1,503
Province of British Columbia	06-18-2031, 1.55%	9,600	9,204	9,228
Province of Manitoba	06-02-2027, 2.60%	3,500	3,426	3,717
	06-02-2030, 2.05%	3,000	2,999	3,031
	09-05-2046, 2.85%	1,250	1,229	1,301
Province of New Brunswick	08-14-2027, 2.35%	2,500	2,428	2,618
	06-03-2030, 2.50%	1,775	1,421	1,471
Province of Newfoundland and Labrador	06-02-2029, 2.85%	3,000	3,120	3,199
	10-17-2050, 2.65%	1,000	989	932
Province of Nova Scotia	06-01-2028, 1.10%	3,000	2,997	2,897
Province of Ontario	12-02-2028, 1.70%	18,000	15,872	15,741
	12-02-2030, 1.35%	13,550	13,251	12,820
	06-02-2031, 2.15%	16,000	15,932	16,152
	12-02-2051, 1.90%	470	460	398
Province of Québec	05-27-2031, 2.10%	1,484	1,479	1,507
Province of Saskatchewan	06-02-2030, 2.20%	10,215	10,145	10,455
	12-02-2046, 2.75%	750	724	771
Translink	07-03-2030, 1.60%	800	800	774
Total provincial, municipal or guaranteed bonds		119,909	116,200	117,310

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Description	Par value \$	Cost \$	Fair Value \$	
Financial institutions bonds (3.9%)				
Allied Properties Real Estate Investment Trust	11-21-2029, 3.12%	130	130	
Bank of Montreal	02-16-2022, 0.35% *	750	750	
	12-09-2026, 2.70%	855	835	
BCI QuadReal Realty	04-24-2030, 1.75%	99	99	
bcIMC Realty	12-31-2026, 3.00%	515	515	
Choice Properties Real Estate Investment Trust	03-21-2027, 2.85%	191	191	
	12-04-2029, 2.98%	298	298	
	09-04-2049, 3.83%	24	24	
Crombie Real Estate Investment Trust	04-21-2027, 3.92%	233	233	
Canadian Tire Real Estate Investment Trust	10-06-2030, 2.37%	162	162	
Fairfax Financial Holdings	09-06-2027, 4.25%	985	973	
	12-03-2030, 3.95%	593	594	
First Capital Realty	04-12-2027, 3.75%	685	685	
Granite Real Estate Investment Trust	09-18-2030, 2.38%	680	680	
Great-West Lifeco	11-28-2027, 3.34%	425	422	
	01-08-2050, 2.98%	27	27	
H&R Real Estate Investment	01-19-2027, 2.63%	110	110	
Honda Canada Finance	02-25-2028, 1.65%	1,110	1,110	
IGM Financial	10-26-2026, 3.44%	515	509	
Intact Financial Corporation	03-07-2027, 2.85%	1,370	1,370	
	09-16-2030, 1.93%	675	675	
	06-16-2050, 2.95%	13	13	
John Deere Financial	10-16-2026, 2.58%	630	630	
	09-08-2027, 1.34%	2,055	2,055	
OMERS Realty	07-04-2027, 3.24%	2,135	2,126	
Riocan Real Estate Investment Trust	01-10-2027, 2.36%	324	324	
Royal Bank of Canada	02-10-2022, 0.32% *	750	750	
	01-28-2027, 2.33%	1,220	1,220	
	01-28-2028, 1.67%	535	535	
Scotiabank	04-27-2022, 1.83%	3,574	3,618	
	12-02-2026, 2.62%	2,990	3,016	
	11-01-2027, 1.40%	3,420	3,408	
SmartCentres Real Estate Investment Trust	09-21-2027, 3.83%	425	417	
	09-20-2029, 3.53%	370	370	
Sunlife Financial	10-01-2030, 2.06%	538	538	
TMX Group	11-12-2030, 2.02%	25	25	
Toronto Dominion Bank	01-26-2027, 3.06%	3,110	3,109	
	03-08-2028, 1.89%	855	852	
Toyota Credit Canada	02-23-2026, 1.18%	1,597	1,597	
Total financial institutions bonds		34,998	34,995	35,734
Corporate bonds (4.7%)				
407 International	02-04-2027, 2.43%	1,410	1,349	
	09-07-2049, 2.84%	573	572	
Aéroports de Montréal	10-21-2049, 3.03%	50	50	
Alectra	11-11-2030, 1.75%	1,070	1,070	
Algonquin Power & Utilities	10-29-2028, 4.60%	2,050	2,049	
	04-15-2031, 2.85%	250	250	
AltaLink	06-11-2030, 1.51%	855	855	

* Variable rate

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Corporate bonds (cont.)				
Bell Canada	06-16-2027, 1.65%	846	846	822
	03-29-2028, 2.20%	492	491	492
	02-14-2030, 2.50%	836	835	827
	12-17-2030, 3.00%	425	425	434
	03-30-2050, 3.50%	329	329	308
Brookfield Asset Management	12-16-2026, 3.80%	2,520	2,434	2,756
Brookfield Infrastructure Partners	07-09-2029, 3.41%	1,195	1,195	1,257
	06-01-2032, 2.86%	59	59	58
Brookfield Renewable Energy Partners	05-05-2049, 4.29%	745	744	840
	02-13-2050, 3.33%	359	359	344
Bruce Power	03-21-2030, 4.00%	449	449	498
Canadian Utilities	03-07-2049, 2.96%	510	510	489
Capital Power Corporation	07-01-2032, 3.15%	683	683	671
Cenovus Energy	12-07-2027, 3.50%	1,358	1,342	1,422
Enbridge	09-27-2027, 5.38%	1,455	1,455	1,531
	04-12-2028, 6.63%	640	640	724
	11-22-2028, 3.52%	685	685	741
	05-09-2029, 2.37%	425	424	434
	07-03-2029, 2.99%	1,624	1,623	1,674
	01-01-2030, 2.90%	281	281	296
Énergir	02-16-2027, 2.10%	288	288	293
Epcor Utilities	11-19-2049, 2.90%	131	131	124
FortisAlberta	03-21-2046, 3.34%	45	44	46
	01-13-2050, 2.54%	14	14	12
Greater Toronto Airports Authority	03-03-2028, 1.54%	1,070	1,035	1,046
	01-03-2029, 2.73%	1,010	1,003	1,058
	04-17-2039, 2.75%	432	431	417
Hydro One	11-28-2029, 2.16%	1,965	1,919	1,962
	08-28-2049, 2.71%	540	540	496
Loblaw Companies Ltd	02-07-2030, 2.28%	515	515	506
Lower Mattagami Energy	10-21-2026, 2.31%	1,110	1,091	1,151
Metro	02-28-2050, 3.41%	137	137	130
NAV Canada	02-28-2030, 2.06%	412	412	410
	03-29-2051, 2.92%	7	7	7
North West Redwater Partnership	03-01-2027, 2.80%	1,573	1,534	1,633
Ontario Power Generation	01-08-2030, 3.22%	132	132	141
	08-21-2050, 2.95%	181	181	168
Pembina Pipeline	03-15-2027, 4.24%	1,110	1,125	1,225
	01-03-2029, 3.62%	692	711	739
	10-03-2048, 4.54%	170	180	177
	11-28-2049, 4.67%	2	2	2
Reliance	10-01-2027, 2.68%	528	528	535
Rogers Communications	02-01-2029, 3.25%	855	848	894
Shaw Communications	09-09-2030, 2.90%	780	779	780
	06-29-2049, 4.25%	20	20	20
Suncor Energy Inc.	02-24-2029, 3.10%	425	400	444
	01-09-2030, 5.00%	70	70	82
	09-04-2050, 3.95%	41	40	41
TELUS	11-27-2027, 2.35%	215	214	217
Toromont Industries	07-27-2027, 3.84%	640	640	696
Toronto Hydro	09-11-2029, 2.43%	325	325	335
TransCanada PipeLines	02-05-2027, 3.80%	600	599	651
	01-03-2048, 4.18%	246	254	252
Transcanada Trust	05-18-2027, 4.65%	855	789	885

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Corporate bonds (cont.)			
Union Gas	08-22-2027, 2.88%	855	907
Vancouver Airport Authority	06-20-2030, 1.76%	330	318
WSP Global	02-19-2028, 2.41%	339	341
Total corporate bonds		40,834	42,260
Total bonds		314,560	317,473
Money market instruments (13.9%)			
bcIMC Realty	09-02-2021, 0.22%	3,500	3,499
Canadian Imperial Bank of Commerce	08-25-2021, 0.18%	1,775	1,775
	09-02-2021, 0.18%	4,583	4,582
Greater Toronto Airports Authority	09-14-2021, 0.22%	500	500
Honda Canada Finance	07-29-2021, 0.26%	7,750	7,748
	10-12-2021, 0.34%	3,000	2,997
National Bank of Canada	09-01-2021, 0.18%	2,495	2,494
Province of Manitoba	08-04-2021, 0.17%	700	700
	08-25-2021, 0.15%	1,250	1,250
Province of Newfoundland and Labrador	07-13-2021, 0.21%	1,000	1,000
	08-05-2021, 0.19%	1,725	1,725
	08-16-2021, 0.19%	2,390	2,389
	09-29-2021, 0.20%	9,300	9,295
Province of Ontario	07-07-2021, 0.18%	1,000	1,000
	07-21-2021, 0.15%	5,750	5,750
	08-04-2021, 0.16%	4,250	4,249
	09-01-2021, 0.16%	18,010	18,004
Province of Prince Edward Island	08-10-2021, 0.18%	1,000	1,000
Province of Québec	09-24-2021, 0.17%	1,000	1,000
	07-09-2021, 0.15%	2,467	2,467
	07-09-2021, 0.16%	500	500
	07-23-2021, 0.15%	6,265	6,264
Royal Bank of Canada	07-29-2021, 0.20%	4,332	4,331
	08-06-2021, 0.18%	3,000	2,999
	10-21-2021, 0.32%	1,504	1,503
Scotiabank	07-29-2021, 0.18%	2,750	2,750
	08-03-2021, 0.17%	11,250	11,248
	08-04-2021, 0.18%	5,000	4,999
Société de Transport de Montréal	08-12-2021, 0.20%	3,000	2,999
Toronto Dominion Bank	07-14-2021, 0.18%	7,000	7,000
	07-28-2021, 0.18%	5,000	4,999
Toyota Credit Canada	11-26-2021, 0.27%	3,500	3,496
Total money market instruments		126,546	126,512
Foreign exchange contracts (0.0%)			
Fédération des caisses Desjardins du Québec	09-29-2021, 1.23732 CAD/USD	105,900	(250)
	09-29-2021, 1.47410 CAD/€	11,603	16
Total foreign exchange contracts		-	(234)

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Description	Number of units	Cost \$	Fair Value \$
Canadian Equity Funds (10.3%)			
BMO Low Volatility Equity ETF	1,499	39,181	46,758
Fidelity Canadian Low Volatility Equity Institutional Trust	2,759	<u>37,722</u>	<u>47,086</u>
Total canadian equity funds		<u>76,903</u>	<u>93,844</u>
Global Equity Funds (14.9%)			
Desjardins Global Dividend Fund	2,658	53,244	59,510
Desjardins IBrix Low Volatility Global Equity Fund	5,691	<u>68,555</u>	<u>75,542</u>
Total global equity funds		<u>121,799</u>	<u>135,052</u>
Market Neutral Equity Funds (12.6%)			
CC&L Q Market Neutral Fund	192	40,733	47,211
DGIA Canadian Equity Market Neutral Fund	6,348	<u>66,948</u>	<u>67,047</u>
Total market neutral equity funds		<u>107,681</u>	<u>114,258</u>
Real Estate Funds (13.3%)			
BentallGreenOak Prime Canadian Property Fund	7,480	60,032	62,928
Fiera Properties CORE Fund	45	<u>53,816</u>	<u>57,464</u>
Total real estate funds		<u>113,848</u>	<u>120,392</u>
Total other investments (100.0%)		<u>859,665</u>	<u>907,297</u>