

Capital régional et coopératif Desjardins

Statement of other investments
As at December 31, 2015
(in thousands of Canadian dollars)

Capital régional et coopératif Desjardins

Statement of other investments (unaudited)

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(in thousands of dollars)

Description		Par value \$	Cost \$	Fair Value \$
Bonds (83.7%)				
Federal and guaranteed bonds (38.7%)				
Canada Housing Trust	12-15-2020, 1.25%	16,800	16,700	16,781
	03-15-2022, 2.65%	9,000	9,427	9,615
	12-15-2022, 2.40%	21,350	21,712	22,434
	09-15-2023, 2.35%	21,260	22,214	22,189
	06-15-2024, 2.90%	9,500	10,096	10,278
	12-15-2025, 1.95%	40,900	40,425	40,519
Government of Canada	06-01-2026, 1.50%	20,000	19,787	19,943
NHA Bank of Montreal ¹	09-01-2017, 2.10%	9,173	9,171	9,306
NHA Merrill Lynch Canada Inc. ¹	09-01-2019, 1.85%	28,720	29,092	29,085
	05-01-2020, 1.35%	24,377	24,238	24,274
NHA Toronto Dominion Bank ¹	03-01-2018, 1.40%	17,498	17,477	17,575
	04-01-2018, 1.65%	71,921	71,932	72,554
PSP Capital	10-22-2020, 3.03%	4,550	4,829	4,868
	04-04-2024, 3.29%	7,150	7,366	7,715
Total federal and guaranteed bonds		302,199	304,466	307,136
Provincial, municipal or guaranteed bonds (19.8%)				
Cadillac Fairview Finance Trust	05-09-2018, 3.64%	7,175	7,458	7,570
City of Montreal	09-01-2025, 3.00%	2,500	2,512	2,536
City of Toronto	06-27-2018, 4.95%	3,000	3,140	3,280
Hydro-Québec	08-15-2022, 0.00%	17,010	14,856	14,863
	02-15-2023, 0.00%	20,000	17,108	17,159
	02-15-2024, 0.00%	32,800	26,982	27,058
Municipal Finance Authority of British Columbia	06-01-2021, 4.15%	2,000	2,128	2,244
	06-01-2022, 3.35%	1,100	1,099	1,189
	10-14-2024, 2.95%	2,000	2,127	2,078
	10-02-2025, 2.65%	3,000	3,008	3,009
OPB Finance Trust	02-24-2022, 1.88%	3,650	3,591	3,610
	05-24-2023, 2.90%	3,750	3,754	3,900
Province of Alberta	06-01-2025, 2.35%	20,800	20,606	20,744
Province of Manitoba	06-02-2023, 2.55%	2,000	1,946	2,065
	06-02-2025, 2.45%	5,732	5,731	5,734
Province of New Brunswick	06-02-2023, 2.85%	600	588	628
Province of Nova Scotia	06-01-2025, 2.15%	2,500	2,419	2,436
Province of Ontario	12-03-2018, 0.99%	1,595	1,595	1,596
	12-02-2022, 0.00%	21,800	19,023	18,914
Province of Québec	06-01-2023, 0.00%	17,400	14,718	14,764
Regional Municipality of York	06-30-2021, 4.00%	1,500	1,545	1,669
Total provincial, municipal or guaranteed bonds		171,912	155,934	157,046
Financial institutions bonds (17.4%)				
Bank of Montreal	03-28-2018, 6.17%	4,000	4,259	4,377
	10-06-2020, 2.10%	3,800	3,811	3,819
	03-16-2022, 2.12%	4,300	4,271	4,251
Caisse centrale Desjardins	10-05-2017, 3.50%	4,200	4,180	4,353
Canadian Imperial Bank of Commerce	06-14-2016, 0.97%	1,000	1,000	1,000
	06-06-2018, 6.00%	2,000	2,103	2,193
	07-14-2020, 1.85%	2,155	2,151	2,150
Canadian Tire Real Estate Investment Trust	03-09-2025, 3.53%	900	900	889
Capital Desjardins	05-05-2020, 5.19%	4,750	4,910	5,301

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

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Financial institutions bonds (cont.)				
Choice Properties REIT	02-08-2021, 3.50%	2,000	2,088	2,088
	06-20-2022, 3.60%	1,175	1,205	1,214
Cominar REIT	06-21-2019, 3.62%	1,725	1,745	1,737
Crombie Real Estate Investment Trust	06-01-2021, 3.96%	160	161	164
Daimler Canada Finance	03-26-2018, 2.27%	385	384	388
	10-02-2018, 1.42%	4,600	4,585	4,540
First Capital Realty	10-30-2023, 3.90%	1,700	1,732	1,759
Ford Credit Canada	05-07-2020, 2.45%	2,950	2,945	2,908
General Motors Financial Company	05-22-2020, 3.08%	750	750	750
Great-West Lifeco	03-21-2018, 6.14%	1,500	1,515	1,649
IGM Financial	04-08-2019, 7.35%	1,850	2,014	2,162
Industrial Alliance Insurance and Financial Services	02-23-2022, 2.64%	300	300	299
Intact Financial Corporation	08-18-2021, 4.70%	1,000	1,098	1,113
Manufacturers Life Insurance Company	06-01-2017, 4.17%	2,000	2,050	2,068
	11-29-2018, 2.93%	400	400	410
	02-21-2019, 2.81%	2,500	2,556	2,556
Manulife Financial	04-08-2019, 7.77%	2,200	2,421	2,596
National Bank of Canada	06-22-2016, 1.00%	1,000	1,000	1,000
	04-11-2017, 3.26%	1,100	1,101	1,120
	10-28-2019, 2.40%	2,300	2,347	2,348
	03-03-2020, 1.74%	1,300	1,300	1,291
	03-18-2022, 2.11%	1,200	1,200	1,181
NBC Capital Trust	06-30-2020, 7.45%	1,000	1,117	1,186
RBC Trust Capital Securities	06-30-2018, 6.82%	2,250	2,393	2,499
Riocan Real Estate Investment Trust	05-30-2022, 3.75%	775	775	804
Royal Bank of Canada	03-12-2018, 2.26%	5,500	5,593	5,596
	12-11-2018, 2.77%	6,300	6,488	6,510
	07-17-2020, 1.92%	7,200	7,198	7,191
	03-02-2022, 1.97%	1,900	1,900	1,859
Scotiabank	08-03-2017, 2.90%	3,000	3,015	3,056
	03-22-2018, 2.24%	75	74	76
	05-01-2018, 1.33%	10,359	10,358	10,320
	09-09-2020, 2.09%	3,000	2,995	3,004
Sunlife Financial	03-02-2017, 4.38%	1,000	1,027	1,029
	07-02-2019, 5.70%	1,000	1,037	1,129
	08-23-2021, 4.57%	400	400	446
TD Capital Trust	12-31-2018, 7.24%	2,000	2,168	2,283
Toronto Dominion Bank	12-14-2016, 4.78%	4,634	4,694	4,757
	04-02-2018, 2.17%	5,000	5,052	5,085
	07-09-2018, 5.83%	4,000	4,222	4,387
	06-24-2020, 2.69%	2,300	2,300	2,264
	12-22-2021, 2.62%	4,400	4,433	4,491
	07-24-2024, 3.23%	2,500	2,595	2,605
Toyota Credit Canada	02-19-2020, 1.80%	2,450	2,449	2,445
	05-20-2020, 2.05%	1,400	1,400	1,408
Total financial institutions bonds		133,643	136,165	138,104
Corporate bonds (7.8%)				
Algonquin Power & Utilities Corp.	02-15-2022, 4.65%	750	781	788
Alimentation Couche-Tard	03-02-2025, 3.60%	1,625	1,625	1,630
Alliance Pipeline	12-16-2019, 4.93%	1,000	1,057	1,077
AltaLink	11-06-2023, 3.67%	1,000	1,027	1,080
Bell Canada	06-12-2020, 3.54%	2,300	2,359	2,417
	05-19-2021, 4.95%	3,335	3,386	3,733
	09-03-2022, 3.00%	3,200	3,191	3,224
BMW Canada	11-26-2018, 2.27%	2,000	2,024	2,026

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Corporate bonds (cont.)				
Brookfield Asset Management	03-31-2023, 4.54%	1,053	1,074	1,120
	12-08-2023, 5.04%	1,700	1,699	1,850
Brookfield Renewable Energy	03-02-2025, 3.75%	750	750	741
BRP Finance	11-05-2018, 5.25%	2,425	2,608	2,620
Canadian Natural Resources	08-14-2020, 2.89%	2,000	2,035	2,008
Canadian Utilities	11-09-2022, 3.12%	775	751	816
Dollarama	11-05-2018, 3.10%	220	223	226
Enbridge	02-22-2019, 4.10%	1,000	1,031	1,037
	09-02-2019, 4.77%	60	65	64
	12-05-2022, 3.19%	400	387	384
FortisAlberta	06-30-2024, 3.30%	250	250	262
Hydro One	04-30-2020, 1.62%	2,000	1,989	2,000
Inter Pipeline	12-24-2024, 3.17%	1,000	1,000	965
Loblaw Companies	06-12-2023, 4.86%	2,200	2,409	2,465
Lower Mattagami Energy	05-18-2021, 4.33%	300	319	335
Magna International Inc.	11-15-2022, 3.10%	1,000	1,000	1,011
North West Redwater Partnership	01-23-2022, 2.10%	1,000	983	983
Pembina Pipeline Corporation	10-24-2022, 3.77%	900	918	922
Precision Drilling Corporation	03-15-2019, 6.50%	1,250	1,280	1,100
Reliance	03-15-2019, 5.19%	1,600	1,687	1,689
	09-15-2020, 3.81%	700	703	703
Rogers Communications	09-29-2020, 4.70%	4,200	4,594	4,618
	12-13-2023, 4.00%	800	797	837
Shaw Communications	12-07-2020, 5.50%	1,000	1,111	1,119
Sobeys	08-08-2018, 3.52%	400	403	414
Superior Plus LP	12-09-2017, 6.50%	1,000	1,049	985
TELUS Corporation	12-04-2019, 5.05%	3,000	3,071	3,321
	02-28-2022, 2.35%	2,250	2,187	2,190
	01-02-2024, 3.35%	1,000	1,017	1,001
Teranet Income Fund	12-16-2020, 4.81%	1,050	1,138	1,150
Thomson Reuters	09-30-2020, 4.35%	4,300	4,583	4,643
Toronto Hydro Corporation	01-10-2023, 2.91%	1,000	1,026	1,041
Videotron	03-15-2025, 5.63%	1,100	1,085	1,096
West Coast Energy Inc.	09-08-2025, 3.77%	560	560	566
Total corporate bonds		59,453	61,232	62,257
Total bonds		667,207	657,797	664,543

Money market instruments (4.7%)

Canadian Imperial Bank of Commerce	03-16-2016, 0.67%	1,800	1,797	1,797
	12-07-2016, 0.93%	1,000	991	992
Gaz Métro	01-18-2016, 0.79%	1,800	1,799	1,799
	02-03-2016, 0.80%	2,164	2,162	2,162
Inter Pipeline	01-04-2016, 0.82%	2,000	2,000	2,000
	02-23-2016, 0.81%	2,000	1,998	1,997
Lower Mattagami Energy	01-04-2016, 0.87%	4,000	4,000	4,000
National Bank of Canada	01-14-2016, 0.77%	2,000	1,999	1,999
	02-25-2016, 0.67%	1,000	999	999
Omers Finance Trust	02-18-2016, 0.75%	1,707	1,705	1,705
Province of British Columbia	04-22-2016, 0.79%	1,975	1,971	1,971
Province of Ontario	06-22-2016, 0.58%	1,325	1,321	1,321
	12-07-2016, 0.67%	700	696	695
Province of Québec	09-23-2016, 0.61%	23	23	23
Royal Bank of Canada	01-14-2016, 0.77%	1,100	1,100	1,100
	03-02-2016, 1.00%	1,500	1,497	1,498
	06-28-2016, 0.86%	1,342	1,336	1,336

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Money market instruments (cont.)				
Scotiabank	01-12-2016, 0.80%	2,590	2,589	2,589
Société de transport de Montréal	02-16-2016, 0.85%	1,000	999	999
Toronto Dominion Bank	11-10-2016, 0.94%	3,865	3,834	3,834
Wells Fargo Financial Canada	05-13-2016, 0.95%	2,800	2,791	2,791
Total money market instruments		37,691	37,607	37,607
Foreign exchange contracts (0.1%)				
Caisse centrale Desjardins	03-31-2016, 1,39267 CAD/USD	62,700	0	562
Total foreign exchange contracts			0	562
Number of units				
Real Estate Funds (1.7%)				
Fonds CORE Fiera Immobilier		9,446	9,853	10,037
Fonds immobilier canadien de prestige Bentall Kennedy		409,733	2,937	3,099
Total real estate funds			12,790	13,136
Number of shares				
Preferred shares (9.8%)				
Bank of Montreal	Perpetual, 5.20%	173,400	4,439	4,274
Brookfield Asset Management	Perpetual, 4.20%	80,000	1,752	1,647
	Perpetual, 4.50%	112,860	2,891	2,492
	Perpetual, 4.75%	23,800	466	477
	Perpetual, 4.80%	20,000	519	437
Canadian Utilities	Perpetual, 4.50%	120,000	3,006	2,750
	Perpetual, 4.90%	40,000	1,018	890
Enbridge	Perpetual, 4.00%	280,000	7,258	4,750
Fortis	Perpetual, 4.00%	9,300	203	179
	Perpetual, 4.10%	111,000	2,759	2,320
	Perpetual, 4.75%	12,300	260	280
	Perpetual, 5.25%	40,000	877	739
Great-West Lifeco	Perpetual, 3.65%	40,000	629	560
	Perpetual, 4.50%	45,000	1,084	954
	Perpetual, 4.85%	50,000	1,185	1,110
	Perpetual, 5.20%	145,000	3,816	3,400
Husky Energy	Perpetual, 4.45%	4,500	73	59
	Perpetual, 4.60%	100,000	2,471	2,007
Industrial Alliance Insurance and Financial Services	Perpetual, 4.60%	15,000	243	322
Intact Financial Corporation	Perpetual, 4.20%	45,600	1,119	953
Manulife Financial	Perpetual, 3.90%	75,000	1,729	1,569
	Perpetual, 4.20%	132,500	3,365	2,164
	Perpetual, 4.40%	25,400	675	594
	Perpetual, 4.50%	35,900	867	761
	Perpetual, 4.60%	36,300	761	874

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Preferred shares (cont.)				
Power Corporation fo Canada	Perpetual, 5.00%	55,400	1,212	1,257
Power Financial Corporation	Perpetual, 1.63%	77,800	1,970	1,011
	Perpetual, 4.20%	29,700	757	711
	Perpetual, 4.95%	25,000	658	558
	Perpetual, 5.10%	10,000	263	227
	Perpetual, 5.75%	10,000	220	254
	Perpetual, 6.00%	95,000	2,528	2,444
Royal Bank of Canada	Perpetual, 4.45%	61,000	1,562	1,513
	Perpetual, 4.50%	118,600	2,965	2,956
	Perpetual, 4.60%	92,100	2,346	2,314
	Perpetual, 4.70%	15,700	394	394
	Perpetual, 5.00%	131,100	3,352	3,220
	Perpetual, 5.50%	30,000	750	774
Scotiabank	Perpetual, 3.70%	130,000	3,267	2,720
	Perpetual, 4.50%	50,200	1,289	1,241
	Perpetual, 5.00%	50,000	1,270	1,228
	Perpetual, 5.25%	16,000	412	408
	Perpetual, 5.60%	170,000	4,458	4,340
	Perpetual, 4.75%	137,500	3,050	3,020
Sunlife Financial	Perpetual, 4.80%	60,300	1,482	1,325
	Perpetual, 4.97%	25,000	565	525
	Perpetual, 5.01%	10,000	223	208
	Perpetual, 3.60%	40,000	963	848
Toronto Dominion Bank	Perpetual, 3.70%	20,000	391	447
	Perpetual, 3.75%	118,300	2,780	2,319
	Perpetual, 3.80%	54,500	1,355	1,074
	Perpetual, 3.90%	4,500	106	89
	Perpetual, 4.90%	50,000	1,123	1,151
	Perpetual, 4.00%	50,400	1,152	966
TransCanada Corporation	Perpetual, 4.25%	83,600	1,607	1,652
Total preferred shares		87,935	77,756	
Total other investments (100.0%)		796,129	793,604	