

Capital régional et coopératif Desjardins

Statement of other investments
As at June 30, 2018

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Statement of other investments (unaudited)

As at June 30, 2018

(in thousands of dollars)

Description		Par value \$	Cost \$	Fair Value \$
Bonds (49.8%)				
Federal and guaranteed bonds (21.4%)				
Canada Housing Trust	12-15-2025, 1.95%	5,625	5,588	5,413
	12-15-2025, 2.25%	10,000	10,212	9,826
	09-15-2026, 1.90%	12,000	11,801	11,446
	06-15-2027, 2.35%	10,735	10,567	10,564
	03-15-2028, 2.35%	1,700	1,647	1,669
Government of Canada	06-01-2022, 2.75%	1,100	1,127	1,129
	09-01-2022, 1.00%	735	706	704
	03-01-2023, 1.75%	3,000	2,953	2,958
	06-01-2023, 1.50%	8,400	8,183	8,173
	06-01-2025, 2.25%	6,400	6,390	6,447
	06-01-2026, 1.50%	7,400	7,267	7,054
	06-01-2027, 1.00%	20,785	18,581	18,842
	06-01-2028, 2.00%	6,500	5,693	6,403
NHA First National Financial ¹	05-01-2023, 2.39%	11,460	11,357	11,417
NHA Merrill Lynch Canada ¹	03-01-2021, 1.25%	55,178	55,043	54,006
	09-01-2022, 1.89%	14,427	14,158	14,177
Total federal and guaranteed bonds		175,445	171,273	170,228
Provincial, municipal or guaranteed bonds (12.9%)				
Hydro-Québec	08-15-2024, 2.02%	14,040	12,412	11,872
Municipal Finance Authority of British Columbia	10-02-2025, 2.65%	3,000	3,006	2,971
	04-19-2026, 2.50%	900	867	879
OPB Finance Trust	10-25-2026, 2.98%	2,330	2,329	2,325
Province of British Columbia	06-18-2026, 2.30%	5,000	4,820	4,878
Province of Manitoba	06-02-2027, 2.60%	5,000	4,850	4,898
	06-02-2028, 3.00%	900	891	907
Province of Nova Scotia	06-01-2027, 2.10%	3,500	3,376	3,300
Province of Ontario	06-02-2025, 2.60%	6,300	6,247	6,264
	06-02-2026, 2.40%	17,325	17,076	16,887
	06-02-2027, 2.60%	10,750	10,586	10,565
Province of Québec	06-01-2024, 2.46%	3,000	2,596	2,553
	09-01-2025, 2.75%	24,600	24,350	24,731
	09-01-2026, 2.50%	10,000	9,855	9,835
Total provincial, municipal or guaranteed bonds		106,645	103,261	102,865
Financial institutions bonds (10.5%)				
Bank of Montreal	10-28-2021, 1.61%	5,000	4,982	4,818
	06-01-2022, 2.57%	900	881	875
	09-11-2024, 2.70%	900	900	884
	03-01-2028, 3.19%	1,500	1,499	1,506
bcIMC Realty	12-31-2026, 3.00%	600	600	591
Canadian Imperial Bank of Commerce	04-26-2021, 1.90%	1,600	1,568	1,566
Canadian Tire Real Estate Investment Trust	03-01-2026, 3.29%	1,750	1,726	1,693
	09-07-2027, 3.87%	750	750	744
Chartwell Retirement Residences	10-11-2023, 3.79%	200	200	200
	02-28-2025, 4.21%	200	200	203
Choice Properties Real Estate Investment Trust	06-20-2022, 3.60%	1,175	1,194	1,191
	12-08-2027, 4.18%	2,000	2,002	2,019
CI Financial	10-25-2021, 2.78%	1,700	1,700	1,689

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

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Financial institutions bonds (cont.)				
Daimler Canada Finance	07-08-2021, 1.91%	500	498	485
Fairfax Financial Holdings	09-06-2027, 4.25%	900	900	888
Fédération des caisses Desjardins du Québec	08-25-2022, 2.39%	5,400	5,347	5,294
First Capital Realty	10-30-2023, 3.90%	1,700	1,723	1,731
	04-12-2027, 3.75%	800	800	783
Granite Real Estate Investment Trust	09-30-2023, 3.87%	450	450	451
Honda Canada Finance	07-15-2022, 2.27%	525	527	513
	12-19-2022, 2.49%	180	180	177
Industrial Alliance Insurance and Financial Services	02-23-2022, 2.64%	300	300	295
Intact Financial Corporation	03-07-2027, 2.85%	1,600	1,600	1,525
John Deere Canada Funding	07-13-2020, 1.60%	2,250	2,249	2,206
	09-17-2020, 2.05%	750	754	741
National Bank of Canada	03-18-2022, 2.11%	1,300	1,276	1,268
	02-01-2023, 3.18%	800	800	783
NBC Capital Trust	06-30-2020, 7.45%	250	264	269
Riocan Real Estate Investment Trust	05-30-2022, 3.75%	775	775	791
Royal Bank of Canada	06-19-2019, 1.76%	3,500	3,500	3,500
	05-01-2023, 2.95%	9,700	9,683	9,712
	12-05-2023, 2.33%	3,700	3,678	3,583
Scotiabank	06-15-2020, 2.13%	2,000	1,979	1,983
	12-02-2021, 1.90%	4,400	4,333	4,271
	04-17-2023, 2.98%	900	900	901
	02-02-2028, 3.10%	2,000	1,999	1,988
SmartCentres Real Estate Investment Trust	09-21-2027, 3.83%	1,500	1,462	1,462
Sunlife Financial	08-23-2021, 4.57%	1,400	1,454	1,475
	11-23-2022, 2.75%	750	750	739
TMX Group	10-11-2024, 3.00%	250	250	248
Toronto-Dominion Bank	07-18-2023, 1.91%	11,300	11,197	10,777
	07-25-2024, 3.22%	2,550	2,536	2,491
Toyota Credit Canada	10-11-2022, 2.62%	3,100	3,096	3,065
Wells Fargo Canada	01-24-2023, 3.46%	1,200	1,263	1,224
Total financial institutions bonds		85,005	84,725	83,598
Corporate bonds (5.0%)				
AltaGas	10-15-2024, 3.84%	1,000	1,036	1,011
Altalink	11-06-2023, 3.67%	1,000	1,019	1,044
	02-28-2026, 2.75%	650	653	639
Bell Canada	09-03-2022, 3.00%	1,000	1,005	998
	05-12-2026, 2.90%	300	293	287
BMW Canada	06-15-2021, 1.83%	1,400	1,396	1,363
Brookfield Asset Management	03-31-2023, 4.54%	1,053	1,067	1,109
	12-08-2023, 5.04%	1,700	1,699	1,827
Brookfield Renewable Energy Partners	03-02-2025, 3.75%	750	750	757
Bruce Power	06-23-2021, 2.84%	300	300	299
Canadian Tire	06-06-2023, 3.17%	180	180	181
Canadian Utilities	11-09-2022, 3.12%	775	759	787
Enbridge	09-02-2019, 4.77%	60	62	62
	12-05-2022, 3.19%	400	391	400
	03-08-2027, 3.20%	1,000	964	952
	09-27-2027, 5.38%	1,700	1,700	1,611
	04-12-2028, 6.63%	750	750	771

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EnerCare Solutions	02-03-2020, 4.60%	400	410	411
	12-21-2023, 3.99%	600	600	609
Fortis	10-12-2023, 2.85%	1,030	1,030	1,013
FortisAlberta	06-30-2024, 3.30%	250	250	255
FortisBC Energy	01-08-2026, 2.58%	975	948	949
Hydro One	02-24-2021, 1.84%	1,100	1,093	1,079
	06-25-2021, 2.57%	3,500	3,500	3,492
	11-26-2025, 2.77%	600	582	588
Inter Pipeline	07-13-2023, 2.61%	125	125	121
	02-18-2024, 2.73%	1,000	1,000	963
	12-24-2024, 3.17%	1,000	1,000	976
Liberty Power	02-15-2022, 4.65%	750	769	786
Lower Mattagami Energy	05-18-2021, 4.33%	300	311	314
Metro	09-06-2027, 3.39%	470	470	460
North West Redwater Partnership	01-23-2022, 2.10%	800	792	779
Pembina Pipeline	05-11-2026, 3.71%	1,150	1,174	1,152
	03-15-2027, 4.24%	2,600	2,651	2,688
Reliance	01-15-2025, 3.84%	1,110	1,100	1,100
Rogers Communications	12-13-2023, 4.00%	800	798	834
Saputo	05-13-2022, 1.94%	1,000	1,000	962
	09-21-2023, 2.83%	1,500	1,500	1,476
Superior Plus	02-27-2020, 5.25%	1,300	1,320	1,259
TELUS	02-28-2022, 2.35%	550	548	538
	01-02-2024, 3.35%	300	304	301
Toromont Industries	07-27-2027, 3.84%	800	800	809
Toronto Hydro	01-10-2023, 2.91%	1,000	1,017	1,008
TransAlta	11-25-2020, 5.00%	500	516	518
Westcoast Energy	09-08-2025, 3.77%	560	560	576
Total corporate bonds		40,088	40,192	40,114
Total bonds		407,183	399,451	396,805
Money market instruments (6.9%)				
Bank of Montreal	07-13-2018, 1.51%	1,550	1,549	1,549
Canadian Imperial Bank of Commerce	07-09-2018, 1.55%	500	500	500
	07-31-2018, 1.73%	1,500	1,498	1,498
Greater Toronto Airports Authority	07-16-2018, 1.58%	3,500	3,498	3,498
Honda Canada Finance	10-26-2018, 1.85%	3,500	3,479	3,479
Inter Pipeline	08-07-2018, 1.74%	500	499	499
	08-29-2018, 1.75%	3,000	2,991	2,991
National Bank of Canada	09-06-2018, 1.74%	1,500	1,495	1,495
Province of Ontario	09-26-2018, 1.49%	7,000	6,975	6,975
	01-16-2019, 1.70%	700	694	694
	02-06-2019, 1.78%	1,300	1,286	1,286
Province of Québec	09-28-2018, 1.50%	10,000	9,963	9,963
	04-05-2019, 1.82%	8,680	8,561	8,561
Scotiabank	08-28-2018, 1.77%	509	507	507
	12-06-2018, 1.85%	2,400	2,380	2,380
Société de Transport de Montréal	07-05-2018, 1.63%	2,000	2,000	2,000
Toronto Dominion Bank	11-21-2018, 1.86%	3,500	3,475	3,475

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Money market instruments (cont.)				
Toyota Credit Canada	09-17-2018, 1.70%	1,500	1,494	1,494
	10-02-2018, 1.85%	2,000	1,991	1,991
Total money market instruments		55,139	54,835	54,835
Foreign exchange contracts (0.2%)				
Fédération des caisses Desjardins du Québec	09-28-2018, 1.3286 CAD/USD	108,600 USD	0	1,723
Total foreign exchange contracts		108,600 USD	0	1,723
		Number of units		
Canadian Equity Funds (11.8%)				
BMO Low Volatility Equity ETF		2,102	44,823	47,555
Fidelity Canadian Low Volatility Equity Institutional Trust		3,582	44,471	46,384
Total canadian equity funds			89,294	93,939
Global Equity Funds (19.7%)				
Desjardins Global Dividend Fund		3,687	72,212	75,941
Desjardins IBrix Low Volatility Global Equity Fund		6,220	72,221	80,735
Total global equity funds			144,433	156,676
Real Estate Funds (11.6%)				
Bentall Kennedy Prime Canadian Property Fund		5,896	43,896	46,505
Fiera Properties CORE Fund		40	44,134	46,009
Total real estate funds			88,030	92,514
Total other investments (100.0%)			776,043	796,492