

Capital régional et coopératif Desjardins

Statement of other investments
As at December 31, 2019

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Statement of other investments (unaudited)

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(in thousands of dollars)

Description	Par value \$	Cost \$	Fair Value \$	
Bonds (54.0%)				
Federal or guaranteed bonds (21.2%)				
Canada Housing Trust	12-15-2025, 2.25%	10,000	10,172	10,133
	09-15-2026, 1.90%	48,575	47,558	48,153
	09-15-2029, 2.10%	12,000	12,156	12,008
Government of Canada	09-01-2020, 0.75%	750	745	745
	06-01-2027, 1.00%	98,689	94,551	93,755
	06-01-2028, 2.00%	18,783	19,512	19,193
	06-01-2029, 2.25%	1,000	1,068	1,048
	06-01-2030, 1.25%	8,300	8,065	7,935
	06-01-2041, 4.00%	10,250	15,155	14,276
	12-01-2045, 3.50%	1,000	1,391	1,357
	12-01-2048, 2.75%	1,178	1,479	1,440
	12-01-2050, 0.50%	394	414	411
Total federal and guaranteed bonds		210,919	212,266	210,454
Provincial, municipal or guaranteed bonds (19.5%)				
City of Toronto	09-24-2039, 2.60%	200	199	194
Municipal Finance Authority of British Columbia	10-02-2025, 2.65%	3,000	3,005	3,077
Omers Finance Trust	05-14-2029, 2.60%	800	799	809
OPB Finance Trust	10-25-2026, 2.98%	6,330	6,327	6,555
Province of Alberta	06-01-2025, 2.35%	1,800	1,764	1,819
	06-01-2026, 2.20%	1,500	1,498	1,498
	06-01-2027, 2.55%	4,400	4,324	4,471
	12-01-2043, 3.45%	235	278	268
	06-01-2050, 3.10%	1,400	1,557	1,543
Province of British Columbia	06-18-2027, 2.55%	1,500	1,487	1,536
	12-18-2028, 2.95%	4,300	4,326	4,543
	06-18-2030, 2.20%	6,490	6,485	6,434
Province of Manitoba	06-02-2025, 2.45%	7,600	7,516	7,721
	06-02-2027, 2.60%	10,000	9,741	10,199
	06-02-2028, 3.00%	10,400	10,259	10,904
	06-02-2029, 2.75%	5,000	4,985	5,153
Province of New Brunswick	08-14-2027, 2.35%	2,500	2,412	2,500
	06-03-2030, 2.50%	1,775	1,370	1,353
Province of Newfoundland and Labrador	06-02-2025, 2.30%	4,500	4,378	4,515
	06-02-2029, 2.85%	3,000	3,141	3,075
	10-17-2050, 2.65%	1,500	1,482	1,430
Province of Nova Scotia	06-01-2027, 2.10%	3,500	3,395	3,461
Province of Ontario	06-02-2025, 2.60%	20,800	20,518	21,335
	06-02-2026, 2.40%	19,704	19,615	19,978
	06-02-2039, 4.60%	1,000	1,326	1,313
	06-02-2040, 2.43%	9,450	5,775	5,524
Province of Québec	09-01-2025, 2.75%	30,000	29,854	31,057
	09-01-2026, 2.50%	9,400	9,262	9,601
	12-01-2028, 2.04%	6,100	5,092	4,927
Province of Saskatchewan	06-02-2026, 2.55%	7,985	8,046	8,151
	12-02-2028, 3.05%	6,500	6,703	6,856
	06-02-2030, 2.20%	2,215	2,185	2,174
Total provincial, municipal or guaranteed bonds		194,884	189,104	193,974

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Financial institutions bonds (7.5%)				
Bank of Montreal	12-09-2026, 2.70%	8,300	8,062	8,467
	03-01-2028, 3.19%	4,900	4,875	5,165
	09-17-2029, 2.88%	400	400	400
bclMC Realty	12-31-2026, 3.00%	600	600	618
Canadian Imperial Bank of Commerce	05-26-2025, 3.30%	6,530	6,586	6,849
Canadian Tire Real Estate Investment Trust	03-01-2026, 3.29%	1,750	1,730	1,775
	09-07-2027, 3.87%	750	750	780
Chartwell Retirement Residences	02-28-2025, 4.21%	200	200	210
Choice Properties Real Estate Investment Trust	12-08-2027, 4.18%	1,600	1,594	1,696
	03-11-2029, 3.53%	1,910	1,910	1,930
CI Financial	06-27-2027, 3.90%	350	340	354
Crombie Real Estate Investment Trust	04-21-2027, 3.92%	273	273	274
Fairfax Financial Holdings	09-06-2027, 4.25%	1,900	1,872	1,954
First Capital Realty	04-12-2027, 3.75%	800	800	809
Great-West Lifeco	11-28-2027, 3.34%	500	495	526
HCN Canadian Holdings-1 LP	11-15-2026, 2.95%	180	180	180
Honda Canada Finance	05-23-2025, 3.44%	845	843	879
IA Financial Group	09-24-2026, 3.07%	413	413	414
IGM Financial	10-26-2026, 3.44%	600	591	617
Intact Financial Corporation	03-07-2027, 2.85%	1,600	1,600	1,597
John Deere Financial	10-16-2026, 2.58%	740	740	734
Manulife Financial Corporation	08-20-2024, 3.05%	750	728	762
National Bank of Canada	07-12-2024, 2.55%	385	385	385
	02-03-2025, 2.58%	3,217	3,217	3,217
OMERS Realty	07-04-2027, 3.24%	2,500	2,488	2,614
Riocan Real Estate Investment Trust	01-12-2025, 2.58%	880	880	866
Royal Bank of Canada	02-11-2020, 2.51%	150	150	150
	07-17-2020, 1.92%	5,100	4,849	5,099
	07-25-2024, 2.74%	450	450	448
	07-16-2025, 4.93%	1,500	1,632	1,702
Scotiabank	12-02-2026, 2.62%	5,500	5,560	5,585
	02-02-2028, 3.10%	6,000	5,970	6,286
SmartCentres Real Estate Investment Trust	09-21-2027, 3.83%	1,500	1,467	1,552
	09-20-2029, 3.53%	430	430	432
TMX Group	10-11-2024, 3.00%	250	250	255
Toronto-Dominion Bank	07-25-2024, 3.22%	3,150	3,124	3,207
	01-26-2027, 3.06%	3,640	3,639	3,643
Toyota Credit Canada	02-19-2020, 1.80%	1,265	1,265	1,265
	07-24-2020, 2.09%	1,000	1,000	1,000
Total financial institutions bonds		72,808	72,338	74,696
Corporate bonds (5.8%)				
407 International	02-04-2027, 2.43%	1,650	1,561	1,654
Alectra	02-17-2027, 2.49%	1,000	953	1,003
Algonquin Power & Utilities	11-17-2026, 4.09%	400	393	422
	10-29-2028, 4.60%	2,900	2,899	3,153
AltaLink	02-28-2026, 2.75%	1,360	1,343	1,397
Bell Canada	06-29-2027, 3.60%	2,000	1,949	2,082
Brookfield Asset Management	12-16-2026, 3.80%	2,950	2,826	3,072

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Corporate bonds (cont.)				
Brookfield Infrastructure Partners	06-11-2028, 4.19%	1,150	1,159	1,206
	07-09-2029, 3.41%	1,650	1,650	1,623
Brookfield Renewable Energy Partners	03-02-2025, 3.75%	750	750	783
	05-05-2049, 4.29%	1,250	1,248	1,266
Canadian Utilities	03-07-2049, 2.96%	595	595	583
Enbridge	11-19-2024, 3.95%	750	758	791
	06-29-2025, 3.45%	250	248	261
	05-10-2026, 3.00%	1,000	969	1,019
	03-08-2027, 3.20%	1,000	970	1,016
	09-27-2027, 5.38%	1,700	1,700	1,702
	04-12-2028, 6.63%	750	750	812
	11-22-2028, 3.52%	800	800	840
	07-03-2029, 2.99%	1,899	1,898	1,870
Enbridge Gas Distribution	06-11-2025, 3.31%	2,000	2,005	2,104
FortisBC Energy	01-08-2026, 2.58%	975	953	990
Greater Toronto Airports Authority	01-03-2029, 2.73%	580	580	591
	04-17-2039, 2.75%	507	506	501
Hydro One	11-26-2025, 2.77%	3,150	3,117	3,228
Inter Pipeline	12-24-2024, 3.17%	1,000	1,000	1,010
Loblaw Companies Ltd	09-11-2028, 4.49%	1,100	1,120	1,210
Lower Mattagami Energy	10-21-2026, 2.31%	300	283	299
Metro	09-06-2027, 3.39%	470	470	482
North West Redwater Partnership	01-24-2026, 3.20%	2,000	1,981	2,057
	03-01-2027, 2.80%	2,544	2,465	2,539
Pembina Pipeline	05-11-2026, 3.71%	1,150	1,170	1,194
	03-15-2027, 4.24%	2,300	2,339	2,460
	10-03-2048, 4.54%	300	318	320
Reliance	01-15-2026, 3.75%	370	369	378
Saputo	06-14-2025, 3.60%	550	543	570
Shaw Communications	12-01-2026, 3.80%	500	491	523
	06-29-2049, 4.25%	25	25	25
TELUS	12-10-2025, 3.75%	1,000	993	1,049
	05-08-2026, 2.75%	1,120	1,119	1,111
	12-01-2027, 3.63%	1,500	1,475	1,560
	08-16-2049, 3.95%	100	99	99
Toromont Industries	06-30-2025, 3.71%	300	307	313
	07-27-2027, 3.84%	750	750	789
Toronto Hydro	09-11-2029, 2.43%	380	380	377
TransCanada PipeLines	01-03-2048, 4.18%	286	295	302
Transcanada Trust	05-18-2027, 4.65%	1,000	907	970
Union Gas	06-17-2025, 3.19%	1,000	997	1,046
	08-22-2027, 2.88%	1,000	974	1,027
Westcoast Energy	09-08-2025, 3.77%	1,160	1,161	1,229
Total corporate bonds		55,221	54,611	56,908
Total bonds		533,832	528,319	536,032
Money market instruments (4.6%)				
AltaLink	01-29-2020, 1.97%	5,000	4,992	4,993
Bank of Montreal	01-24-2020, 1.98%	1,457	1,455	1,455
	01-30-2020, 1.92%	4,000	3,994	3,994
	05-22-2020, 2.00%	1,000	992	992

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Money market instruments (cont.)				
Canada Mortgage and Housing Corporation	02-14-2020, 1.84%	4,875	4,863	4,863
Énergir	01-21-2020, 1.85%	5,250	5,244	5,244
National Bank of Canada	01-16-2020, 1.90%	5,300	5,296	5,296
Province of Manitoba	03-25-2020, 1.85%	1,000	996	996
Province of Québec	02-28-2020, 1.83%	2,505	2,498	2,498
Scotiabank	02-10-2020, 1.83%	5,250	5,239	5,239
TMX Group	01-21-2020, 1.86%	1,250	1,249	1,249
	02-05-2020, 1.87%	4,000	3,993	3,993
Toronto Dominion Bank	03-30-2020, 1.85%	5,250	5,226	5,225
Total money market instruments		46,137	46,037	46,037
Foreign exchange contracts (0.1%)				
Fédération des caisses Desjardins du Québec	03-31-2020, 1.31417 CAD/USD	51,700	0	830
	03-31-2020, 1.46655 CAD/\$ €	8,600	0	20
Total foreign exchange contracts		60,300	0	850
	Number of units			
Canadian Equity Funds (6.3%)				
BMO Low Volatility Equity ETF		1,192	28,206	31,628
Fidelity Canadian Low Volatility Equity Institutional Trust		2,149	26,852	31,161
Total canadian equity funds			55,058	62,789
Global Equity Funds (17.6%)				
Desjardins Global Dividend Fund		4,029	79,935	87,016
Desjardins IBrix Low Volatility Global Equity Fund		6,698	78,707	87,066
Total global equity funds			158,642	174,082
Market Neutral Equity Funds (6.1%)				
CC&L Q Market Neutral Fund		192	40,157	40,404
DGIA Canadian Equity Market Neutral Fund		2,005	20,822	20,490
Total market neutral equity funds			60,979	60,894
Real Estate Funds (11.3%)				
Bentall Kennedy Prime Canadian Property Fund		7,078	56,715	59,637
Fiera Properties CORE Fund		43	51,331	52,425
Total real estate funds			108,046	112,062
Total other investments (100.0%)			957,081	992,746