

Capital régional et coopératif Desjardins

Statement of other investments
As at June 30, 2020

Statement of other investments (unaudited)
As at June 30, 2020

(in thousands of dollars)

Description	Par value \$	Cost \$	Fair Value \$	
Bonds (62.1%)				
Federal and guaranteed bonds (23.5%)				
Canada Housing Trust	09-15-2020, 0.53%	4,000	4,002	4,002
	06-15-2025, 0.95%	20,300	20,253	20,575
	12-15-2025, 2.25%	10,000	10,158	10,821
	09-15-2026, 1.90%	37,600	36,869	40,191
	06-15-2027, 2.35%	1,480	1,622	1,634
	03-15-2028, 2.35%	11,800	12,696	13,112
	12-15-2028, 2.65%	4,250	4,823	4,858
	09-15-2029, 2.10%	12,000	12,148	13,239
Government of Canada	03-01-2025, 1.25%	825	858	859
	09-01-2025, 0.50%	16,482	16,553	16,595
	06-01-2026, 1.50%	8,625	9,162	9,195
	06-01-2027, 1.00%	30,367	30,084	31,585
	06-01-2028, 2.00%	12,000	13,205	13,450
	06-01-2029, 2.25%	3,660	4,195	4,226
	06-01-2030, 1.25%	18,770	19,956	20,080
	06-01-2041, 4.00%	1,344	1,974	2,126
	12-01-2045, 3.50%	2,000	2,892	3,128
	12-01-2048, 2.75%	1,000	1,333	1,435
	12-01-2050, 0.50%	392	412	461
		196,895	203,195	211,572
Total federal and guaranteed bonds				
Provincial, municipal or guaranteed bonds (23.9%)				
City of Montreal	09-01-2029, 2.30%	3,500	3,499	3,735
	09-01-2030, 1.75%	2,000	1,993	2,035
City of Toronto	12-02-2030, 1.60%	500	500	504
	09-24-2039, 2.60%	200	199	211
Hydro-Québec	08-15-2028, 1.65%	9,500	8,315	8,497
	02-15-2029, 1.93%	18,000	15,256	15,934
	02-15-2030, 2.07%	23,000	18,865	19,868
Municipal Finance Authority of British Columbia	10-02-2025, 2.65%	3,000	3,005	3,257
Omers Finance Trust	05-14-2029, 2.60%	800	799	865
OPB Finance Trust	10-25-2026, 2.98%	3,330	3,329	3,649
Province of Alberta	06-01-2026, 2.20%	1,500	1,498	1,594
	06-01-2027, 2.55%	4,400	4,329	4,776
	06-01-2030, 2.05%	6,650	6,469	6,939
	12-01-2043, 3.45%	235	277	286
	06-01-2050, 3.10%	1,400	1,555	1,676
Province of Manitoba	06-02-2027, 2.60%	10,000	9,757	10,957
	06-02-2028, 3.00%	10,400	10,266	11,744
	06-02-2030, 2.05%	5,000	4,997	5,286
	09-05-2046, 2.85%	1,250	1,228	1,423
Province of New Brunswick	08-14-2027, 2.35%	2,500	2,417	2,696
	06-03-2030, 2.50%	1,775	1,387	1,501
Province of Newfoundland and Labrador	06-02-2029, 2.85%	3,000	3,134	3,278
	10-17-2050, 2.65%	1,500	1,483	1,516
Province of Nova Scotia	06-01-2027, 2.10%	3,500	3,401	3,721
	09-01-2030, 2.00%	3,000	2,982	3,161
Province of Ontario	06-02-2026, 2.40%	10,004	9,962	10,828
	12-02-2028, 1.70%	28,000	24,272	24,873
	06-02-2040, 2.43%	9,450	5,845	6,241

Statement of other investments (unaudited)
As at June 30, 2020

(in thousands of dollars)

Description		Par value \$	Cost \$	Fair Value \$
Provincial, municipal or guaranteed bonds (cont.)				
Province of Québec	09-01-2025, 2.75%	3,700	3,684	4,058
	09-01-2026, 2.50%	9,400	9,272	10,260
	12-01-2028, 2.04%	6,100	5,143	5,419
Province of Saskatchewan	06-02-2026, 2.55%	7,985	8,042	8,677
	12-02-2028, 3.05%	6,500	6,693	7,393
	06-02-2030, 2.20%	16,215	16,093	17,333
	12-02-2046, 2.75%	750	724	835
Translink	07-03-2030, 1.60%	800	800	804
Total provincial, municipal or guaranteed bonds		218,844	201,470	215,830
Financial institutions bonds (6.8%)				
Allied Properties Real Estate Investment Trust	11-21-2029, 3.12%	150	150	150
Bank of Montreal	03-31-2021, 1.88%	2,750	2,774	2,776
	12-09-2026, 2.70%	8,300	8,077	9,014
	12-31-2026, 3.00%	600	600	654
bclMC Realty	11-15-2026, 3.93%	174	174	170
Brookfield Properties Partners	04-17-2025, 2.00%	916	915	936
Canadian Imperial Bank of Commerce	03-01-2026, 3.29%	750	742	767
Canadian Tire Real Estate Investment Trust	03-21-2027, 2.85%	726	726	744
	03-11-2029, 3.53%	1,910	1,910	2,032
	12-04-2029, 2.98%	348	348	354
Choice Properties Real Estate Investment Trust	09-04-2049, 3.83%	29	29	28
	06-27-2027, 3.90%	350	341	354
CI Financial	04-21-2027, 3.92%	273	273	280
Crombie Real Estate Investment Trust	09-06-2027, 4.25%	1,900	1,874	1,953
Fairfax Financial Holdings	04-12-2027, 3.75%	800	800	790
First Capital Realty	11-28-2027, 3.34%	500	496	558
Great-West Lifeco	11-15-2026, 2.95%	180	180	178
HCN Canadian Holdings-1 LP	09-24-2026, 3.07%	413	413	433
IA Financial Group	10-26-2026, 3.44%	600	591	635
IGM Financial	03-07-2027, 2.85%	1,600	1,600	1,706
Intact Financial Corporation	07-13-2020, 1.60%	2,242	2,242	2,243
John Deere Canada Funding	10-16-2026, 2.58%	740	740	787
John Deere Financial	07-04-2027, 3.24%	2,500	2,488	2,780
OMERS Realty	01-10-2027, 2.36%	479	479	460
Riocan Real Estate Investment Trust	03-15-2021, 2.03%	2,000	2,004	2,020
Royal Bank of Canada	07-25-2024, 2.74%	450	450	465
	05-01-2025, 1.94%	1,333	1,333	1,361
	06-30-2025, 2.09%	825	825	827
	07-16-2025, 4.93%	1,500	1,621	1,772
	01-28-2027, 2.33%	2,430	2,430	2,536
Scotiabank	02-03-2025, 2.16%	6,760	6,758	6,964
	12-02-2026, 2.62%	5,500	5,556	5,953
SmartCentres Real Estate Investment Trust	09-21-2027, 3.83%	1,500	1,469	1,584
	09-20-2029, 3.53%	430	430	438
Toronto Dominion Bank	03-13-2025, 1.94%	1,000	1,000	1,023
	04-22-2025, 3.11%	500	500	526
	01-26-2027, 3.06%	3,640	3,639	3,853
Toyota Credit Canada	07-24-2020, 0.78%	1,000	1,000	1,000
Total financial institutions bonds		58,098	57,977	61,104

Statement of other investments (unaudited)
As at June 30, 2020

(in thousands of dollars)

Description	Par value \$	Cost \$	Fair Value \$	
Corporate bonds (7.9%)				
407 International	02-04-2027, 2.43%	1,650	1,567	1,743
	09-07-2049, 2.84%	668	667	698
Aéroports de Montréal	10-21-2049, 3.03%	60	60	65
Alectra	02-17-2027, 2.49%	1,000	956	1,066
Algonquin Power & Utilities	10-29-2028, 4.60%	2,900	2,899	3,274
AltaGas	05-10-2025, 2.16%	761	761	767
AltaLink	02-28-2026, 2.75%	1,360	1,344	1,468
Bell Canada	06-10-2029, 2.90%	900	846	957
	02-14-2030, 2.50%	7,476	7,463	7,662
	03-30-2050, 3.50%	484	484	504
BMW Canada	06-15-2021, 1.83%	1,000	1,004	1,004
Brookfield Asset Management	12-16-2026, 3.80%	2,950	2,834	3,165
Brookfield Infrastructure Partners	07-09-2029, 3.41%	1,650	1,650	1,696
Brookfield Renewable Energy Partners	05-05-2049, 4.29%	1,250	1,248	1,403
Bruce Power	03-21-2030, 4.00%	524	524	587
Canadian Utilities	03-07-2049, 2.96%	595	595	637
Enbridge	05-10-2026, 3.00%	1,000	971	1,059
	09-27-2027, 5.38%	1,700	1,700	1,707
	04-12-2028, 6.63%	750	750	811
	11-22-2028, 3.52%	800	800	880
	05-09-2029, 2.37%	500	498	528
	07-03-2029, 2.99%	1,899	1,898	1,984
	01-01-2030, 2.90%	326	326	357
Enbridge Gas Distribution	06-11-2025, 3.31%	2,000	2,004	2,189
Énergir	02-16-2027, 2.10%	338	338	350
Epcor Utilities	11-19-2049, 2.90%	151	151	160
FortisAlberta	03-21-2046, 3.34%	50	49	57
FortisBC Energy	01-08-2026, 2.58%	975	955	1,040
Greater Toronto Airports Authority	01-03-2029, 2.73%	1,180	1,171	1,264
	04-17-2039, 2.75%	507	506	520
Hydro One	11-26-2025, 2.77%	3,150	3,120	3,385
	11-28-2029, 2.16%	2,300	2,240	2,393
	08-28-2049, 2.71%	630	629	648
Loblaw Companies Ltd	09-11-2028, 4.49%	1,100	1,119	1,316
	02-07-2030, 2.28%	605	605	616
Lower Mattagami Energy	10-21-2026, 2.31%	1,300	1,275	1,371
Metro	09-06-2027, 3.39%	470	470	520
	02-28-2050, 3.41%	162	162	167
NAV Canada	02-28-2030, 2.06%	482	482	496
	03-29-2051, 2.92%	12	12	13
North West Redwater Partnership	03-01-2027, 2.80%	2,543	2,470	2,655
Ontario Power Generation	01-08-2030, 3.22%	152	152	167
Pembina Pipeline	05-11-2026, 3.71%	1,150	1,169	1,241
	03-15-2027, 4.24%	2,300	2,336	2,557
	01-03-2029, 3.62%	807	832	863
	10-03-2048, 4.54%	200	212	217
	11-28-2049, 4.67%	7	7	8
Reliance	01-15-2026, 3.75%	370	369	383
Rogers Communications	01-31-2027, 3.65%	333	331	369
	02-01-2029, 3.25%	1,000	991	1,094
Saputo	04-15-2027, 2.24%	626	626	632

Statement of other investments (unaudited)
As at June 30, 2020

(in thousands of dollars)

Description	Par value \$	Cost \$	Fair Value \$	
Corporate bonds (cont.)				
Shaw Communications	12-01-2026, 3.80%	500	491	552
	09-09-2030, 2.90%	915	913	942
	06-29-2049, 4.25%	25	25	27
Suncor Energy Inc.	02-24-2029, 3.10%	500	468	517
	01-09-2030, 5.00%	80	80	94
TELUS	05-08-2026, 2.75%	1,120	1,119	1,181
	11-27-2027, 2.35%	250	249	256
	12-01-2027, 3.63%	1,500	1,475	1,668
Toromont Industries	07-27-2027, 3.84%	750	750	821
Toronto Hydro	09-11-2029, 2.43%	380	380	409
TransCanada PipeLines	02-05-2027, 3.80%	700	699	772
	01-03-2048, 4.18%	286	295	316
Transcanada Trust	05-18-2027, 4.65%	1,000	912	983
Union Gas	06-17-2025, 3.19%	1,000	997	1,090
	08-22-2027, 2.88%	1,000	976	1,090
Total corporate bonds		67,109	66,457	71,431
Total bonds		540,946	529,099	559,937
Money market instruments (2.4%)				
Alectra	07-17-2020, 0.31%	2,750	2,750	2,750
AltaLink	07-29-2020, 0.41%	2,500	2,499	2,499
Canadian Imperial Bank of Commerce	07-20-2020, 1.81%	1,500	1,499	1,499
National Bank of Canada	08-05-2020, 0.38%	2,331	2,330	2,330
Province of Ontario	09-09-2020, 0.24%	2,250	2,247	2,247
Province of Québec	08-14-2020, 0.24%	2,000	1,999	1,999
Royal Bank of Canada	09-03-2020, 0.32%	1,000	999	999
Scotiabank	07-13-2020, 0.55%	1,500	1,500	1,500
	09-03-2020, 0.33%	500	500	500
	09-16-2020, 0.28%	750	750	750
TMX Group	07-16-2020, 0.31%	3,000	3,000	3,000
Toronto Dominion Bank	09-04-2020, 1.24%	1,500	1,497	1,497
Total money market instruments		21,581	21,570	21,570
Foreign exchange contracts (0.1%)				
Fédération des caisses Desjardins du Québec	09-30-2020, 1.36935 CAD/USD	37,800	0	451
	09-30-2020, 1.543775 CAD/€	8,278	0	129
Total foreign exchange contracts			0	580
		Number of units		
Canadian Equity Funds (4.9%)				
BMO Low Volatility Equity ETF		913	21,654	21,817
Fidelity Canadian Low Volatility Equity Institutional Trust		1,652	20,671	22,762
Total canadian equity funds			42,325	44,579

Statement of other investments (unaudited)
As at June 30, 2020

(in thousands of dollars)

Description	Number of units	Cost \$	Fair Value \$
Global Equity Funds (11.4%)			
Desjardins Global Dividend Fund	2,567	51,075	49,214
Desjardins IBrix Low Volatility Global Equity Fund	<u>4,310</u>	<u>50,764</u>	<u>53,227</u>
Total global equity funds		<u>101,839</u>	<u>102,441</u>
Market Neutral Equity Funds (6.9%)			
CC&L Q Market Neutral Fund	192	40,320	41,304
DGIA Canadian Equity Market Neutral Fund	<u>2,012</u>	<u>21,007</u>	<u>21,023</u>
Total market neutral equity funds		<u>61,327</u>	<u>62,327</u>
Real Estate Funds (12.2%)			
Bentall Kennedy Prime Canadian Property Fund	7,135	57,201	58,324
Fiera Properties CORE Fund	<u>44</u>	<u>52,919</u>	<u>51,934</u>
Total real estate funds		<u>110,120</u>	<u>110,258</u>
Total other investments (100.0%)		<u>866,280</u>	<u>901,692</u>