

Capital régional et coopératif Desjardins

Statement of other investments
As at December 31, 2020

Statement of other investments (unaudited)
As at December 31, 2020

(in thousands of dollars)

Description	Par value \$	Cost \$	Fair Value \$
Bonds (57.3%)			
Federal and guaranteed bonds (20.1%)			
Canada Housing Trust	12-15-2025, 1.95%	3,550	3,779
	09-15-2026, 1.90%	33,100	32,504
	06-15-2027, 2.35%	1,480	1,612
	03-15-2028, 2.35%	11,800	12,641
	12-15-2028, 2.65%	4,250	4,790
	09-15-2029, 2.10%	12,000	12,141
Government of Canada	03-01-2026, 0.25%	23,350	23,142
	06-01-2027, 1.00%	21,029	21,090
	06-01-2028, 2.00%	150	166
	12-01-2030, 0.50%	57,500	56,663
	06-01-2041, 4.00%	1,344	1,961
	12-01-2045, 3.50%	2,000	2,877
	12-01-2048, 2.75%	1,000	1,328
	12-01-2050, 0.50%	397	416
PSP Capital	06-15-2026, 0.90%	4,723	4,719
Total federal and guaranteed bonds		177,673	179,829
Provincial, municipal or guaranteed bonds (23.6%)			
City of Montreal	09-01-2029, 2.30%	3,500	3,499
	09-01-2030, 1.75%	2,000	1,993
City of Toronto	12-02-2030, 1.60%	500	500
	09-24-2039, 2.60%	200	199
Hydro-Québec	08-15-2028, 1.65%	9,500	8,384
	02-15-2029, 1.93%	18,000	15,405
	02-15-2030, 2.07%	23,000	19,062
Omers Finance Trust	05-14-2029, 2.60%	800	799
Ontario Hydro	10-15-2021, 0.28%	1,000	998
Ontario Teachers' Finance Trust	10-19-2027, 1.10%	5,000	4,987
OPB Finance Trust	10-25-2026, 2.98%	3,330	3,329
Province of Alberta	06-01-2026, 2.20%	1,500	1,498
	06-01-2027, 2.55%	4,400	4,334
	06-01-2030, 2.05%	6,650	6,477
	12-01-2043, 3.45%	235	277
	06-01-2050, 3.10%	1,400	1,554
Province of Manitoba	06-02-2027, 2.60%	10,000	9,773
	06-02-2028, 3.00%	10,400	10,273
	06-02-2030, 2.05%	5,000	4,997
	09-05-2046, 2.85%	1,250	1,229
Province of New Brunswick	08-14-2027, 2.35%	2,500	2,422
	06-03-2030, 2.50%	1,775	1,404
Province of Newfoundland and Labrador	06-02-2029, 2.85%	3,000	3,127
	10-17-2050, 2.65%	1,500	1,483
Province of Nova Scotia	06-01-2027, 2.10%	3,500	3,408
	09-01-2030, 2.00%	3,000	2,983
Province of Ontario	12-02-2028, 1.70%	28,000	24,482
	12-02-2030, 1.35%	10,000	9,992
	06-02-2040, 2.43%	9,450	5,916
	12-02-2051, 1.90%	1,970	1,926

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Provincial, municipal or guaranteed bonds (cont.)				
Province of Québec	09-01-2026, 2.50%	9,400	9,281	10,282
	12-01-2028, 2.04%	6,100	5,196	5,531
Province of Saskatchewan	06-02-2026, 2.55%	7,985	8,037	8,705
	12-02-2028, 3.05%	6,500	6,683	7,434
	06-02-2030, 2.20%	16,215	16,098	17,432
	12-02-2046, 2.75%	750	724	833
Translink	07-03-2030, 1.60%	800	800	815
		220,110	203,529	217,898
Total provincial, municipal or guaranteed bonds				
Financial institutions bonds (5.7%)				
Allied Properties Real Estate Investment Trust	11-21-2029, 3.12%	150	150	157
Bank of Montreal	12-09-2026, 2.70%	7,000	6,824	7,693
BCI QuadReal Realty	04-24-2030, 1.75%	114	114	115
bciMC Realty	12-31-2026, 3.00%	600	600	662
Brookfield Properties Partners	11-15-2026, 3.93%	174	174	180
Canadian Imperial Bank of Commerce	04-17-2025, 2.00%	916	915	955
Canadian Tire Real Estate Investment Trust	03-01-2026, 3.29%	750	743	812
	10-06-2030, 2.37%	187	187	188
Choice Properties Real Estate Investment Trust	03-21-2027, 2.85%	726	726	775
	03-11-2029, 3.53%	1,910	1,910	2,119
	12-04-2029, 2.98%	348	348	370
	09-04-2049, 3.83%	29	29	30
CI Financial	06-27-2027, 3.90%	350	342	375
Crombie Real Estate Investment Trust	04-21-2027, 3.92%	273	273	304
Fairfax Financial Holdings	09-06-2027, 4.25%	1,900	1,876	2,072
First Capital Realty	04-12-2027, 3.75%	800	800	859
Granite Real Estate Investment Trust	09-18-2030, 2.38%	795	795	805
Great-West Lifeco	11-28-2027, 3.34%	500	496	565
	01-08-2050, 2.98%	32	32	33
HCN Canadian Holdings-1 LP	11-15-2026, 2.95%	180	180	190
IGM Financial	10-26-2026, 3.44%	600	592	665
Intact Financial Corporation	03-07-2027, 2.85%	1,600	1,600	1,733
	09-16-2030, 1.93%	790	790	796
	06-16-2050, 2.95%	18	18	18
John Deere Financial	10-16-2026, 2.58%	740	740	802
	09-08-2027, 1.34%	2,405	2,405	2,425
OMERS Realty	07-04-2027, 3.24%	2,500	2,489	2,817
Riocan Real Estate Investment Trust	01-10-2027, 2.36%	379	379	386
Royal Bank of Canada	05-01-2025, 1.94%	1,333	1,333	1,389
	06-30-2025, 2.09%	825	825	854
	01-28-2027, 2.33%	2,430	2,430	2,590
Scotiabank	12-02-2026, 2.62%	5,500	5,552	6,013
	11-01-2027, 1.40%	5,000	4,982	5,026
SmartCentres Real Estate Investment Trust	09-21-2027, 3.83%	500	490	554
	09-20-2029, 3.53%	430	430	466
Sunlife Financial	10-01-2030, 2.06%	628	627	634
Toronto Dominion Bank	03-13-2025, 1.94%	1,000	1,000	1,042
	01-26-2027, 3.06%	3,640	3,639	3,973
	04-22-2030, 3.11%	500	500	540
		48,552	48,335	51,982
Total financial institutions bonds				

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Corporate bonds (7.9%)				
407 International	02-04-2027, 2.43%	1,650	1,572	1,780
	09-07-2049, 2.84%	668	667	703
Aéroports de Montréal	10-21-2049, 3.03%	60	60	66
Alectra	02-17-2027, 2.49%	1,000	959	1,084
Algonquin Power & Utilities	10-29-2028, 4.60%	2,900	2,899	3,441
AltaLink	02-28-2026, 2.75%	360	356	392
	06-11-2030, 1.51%	1,000	1,000	1,003
Bell Canada	06-16-2027, 1.65%	991	991	1,002
	06-10-2029, 2.90%	500	472	542
	02-14-2030, 2.50%	7,476	7,463	7,826
	03-30-2050, 3.50%	484	484	509
BMW Canada	06-15-2021, 1.83%	2,000	2,005	2,013
Brookfield Asset Management	12-16-2026, 3.80%	2,950	2,842	3,312
Brookfield Infrastructure Partners	07-09-2029, 3.41%	1,650	1,650	1,810
	06-01-2032, 2.86%	69	69	71
Brookfield Renewable Energy Partners	05-05-2049, 4.29%	870	869	1,057
	02-13-2050, 3.33%	419	419	433
Bruce Power	03-21-2030, 4.00%	524	524	605
Canadian Utilities	03-07-2049, 2.96%	595	595	642
Capital Power Corporation	07-01-2032, 3.15%	798	798	818
Enbridge	09-27-2027, 5.38%	1,700	1,700	1,797
	04-12-2028, 6.63%	750	750	855
	11-22-2028, 3.52%	800	800	903
	05-09-2029, 2.37%	500	498	539
	07-03-2029, 2.99%	1,899	1,898	2,047
	01-01-2030, 2.90%	326	326	364
Enbridge Gas Distribution	06-11-2025, 3.31%	2,000	2,004	2,217
Énergir	02-16-2027, 2.10%	338	338	358
Epcor Utilities	11-19-2049, 2.90%	151	151	162
FortisAlberta	03-21-2046, 3.34%	50	49	57
FortisBC Energy	01-08-2026, 2.58%	975	957	1,051
	01-13-2050, 2.54%	19	19	19
Greater Toronto Airports Authority	01-03-2029, 2.73%	1,180	1,172	1,303
	04-17-2039, 2.75%	507	506	531
Husky Energy	12-07-2027, 3.50%	1,588	1,568	1,617
Hydro One	11-26-2025, 2.77%	3,150	3,123	3,426
	11-28-2029, 2.16%	2,300	2,243	2,440
	08-28-2049, 2.71%	630	629	654
Loblaw Companies Ltd	09-11-2028, 4.49%	900	915	1,086
	02-07-2030, 2.28%	605	605	626
Lower Mattagami Energy	10-21-2026, 2.31%	1,300	1,276	1,398
Metro	02-28-2050, 3.41%	162	162	170
NAV Canada	02-28-2030, 2.06%	482	482	506
	03-29-2051, 2.92%	12	12	13
North West Redwater Partnership	03-01-2027, 2.80%	2,543	2,475	2,727
Ontario Power Generation	03-22-2026, 1.17%	430	430	434
	01-08-2030, 3.22%	152	152	172
Pembina Pipeline	05-11-2026, 3.71%	1,150	1,167	1,273
	03-15-2027, 4.24%	2,300	2,332	2,617
	01-03-2029, 3.62%	807	831	892
	10-03-2048, 4.54%	200	212	224
	11-28-2049, 4.67%	7	7	8

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Corporate bonds (cont.)				
Reliance	01-15-2026, 3.75%	370	369	405
	10-01-2027, 2.68%	618	618	648
Rogers Communications	02-01-2029, 3.25%	1,000	992	1,109
Shaw Communications	12-01-2026, 3.80%	500	492	562
	09-09-2030, 2.90%	915	913	972
	06-29-2049, 4.25%	25	25	28
Suncor Energy Inc.	02-24-2029, 3.10%	500	469	539
	01-09-2030, 5.00%	80	80	98
TELUS	11-27-2027, 2.35%	250	249	263
Toromont Industries	07-27-2027, 3.84%	750	750	839
Toronto Hydro	09-11-2029, 2.43%	380	380	414
TransCanada PipeLines	02-05-2027, 3.80%	700	699	787
	01-03-2048, 4.18%	286	295	319
Transcanada Trust	05-18-2027, 4.65%	1,000	917	1,027
Union Gas	06-17-2025, 3.19%	1,000	998	1,103
	08-22-2027, 2.88%	1,000	977	1,111
Vancouver Airport Authority	06-20-2030, 1.76%	385	385	393
Total corporate bonds		66,636	66,091	72,212
Total bonds		512,971	497,784	526,786
Money market instruments (3.4%)				
Alectra	01-18-2021, 0.27%	2,000	2,000	2,000
AltaLink	01-29-2021, 0.27%	2,000	2,000	2,000
Bank of Montreal	05-25-2021, 0.30%	2,000	1,998	1,998
Énergir	02-01-2021, 0.26%	1,000	1,000	1,000
Greater Toronto Airports Authority	02-09-2021, 0.28%	2,000	1,999	1,999
Province of Ontario	01-20-2021, 0.16%	1,000	1,000	1,000
	03-03-2021, 0.18%	1,000	1,000	1,000
	03-17-2021, 0.18%	4,500	4,496	4,496
Province of Quebec	01-29-2021, 0.16%	2,500	2,500	2,500
	03-19-2021, 0.17%	3,000	2,999	2,999
Province of Québec	01-15-2021, 0.17%	500	500	500
Royal Bank of Canada	01-04-2021, 0.23%	1,602	1,602	1,602
	05-06-2021, 0.42%	573	572	572
Scotiabank	11-19-2021, 0.35%	2,000	1,994	1,994
Société de Transport de Montréal	04-20-2021, 0.28%	2,000	1,998	1,998
TMX Group	01-11-2021, 0.25%	1,000	1,000	1,000
	01-28-2021, 0.23%	1,000	1,000	1,000
Toyota Credit Canada	01-19-2021, 0.41%	1,850	1,850	1,850
Total money market instruments		31,525	31,508	31,508

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Description	Par value \$	Cost \$	Fair Value \$
Foreign exchange contracts (0.1%)			
Fédération des caisses Desjardins du Québec	03-31-2021, 1.28198 CAD/USD 69,600	0	651
	03-31-2021, 1.56670 CAD/€ <u>7,564</u>	<u>0</u>	<u>68</u>
Total foreign exchange contracts		<u>0</u>	<u>719</u>
	Number of units		
Canadian Equity Funds (7.3%)			
BMO Low Volatility Equity ETF	1,205	31,107	32,616
Fidelity Canadian Low Volatility Equity Institutional Trust	<u>2,237</u>	<u>29,670</u>	<u>33,974</u>
Total canadian equity funds		<u>60,777</u>	<u>66,590</u>
Global Equity Funds (12.8%)			
Desjardins Global Dividend Fund	2,659	53,081	54,111
Desjardins IBrix Low Volatility Global Equity Fund	<u>5,055</u>	<u>60,382</u>	<u>63,502</u>
Total global equity funds		<u>113,463</u>	<u>117,613</u>
Market Neutral Equity Funds (6.9%)			
CC&L Q Market Neutral Fund	192	40,489	41,461
DGIA Canadian Equity Market Neutral Fund	<u>2,072</u>	<u>21,758</u>	<u>21,502</u>
Total market neutral equity funds		<u>62,247</u>	<u>62,963</u>
Real Estate Funds (12.2%)			
Bentall Kennedy Prime Canadian Property Fund	7,135	57,201	57,624
Fiera Properties CORE Fund	<u>45</u>	<u>53,577</u>	<u>54,111</u>
Total real estate funds		<u>110,778</u>	<u>111,735</u>
Total other investments (100.0%)		<u>876,557</u>	<u>917,914</u>