

Capital régional et coopératif Desjardins

Statement of other investments
As at June 30, 2012

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Statement of other investments (unaudited)

As at June 30, 2012

(in thousands of dollars)

| | | Par value \$ | Cost \$ | Fair Value \$ |
|--|----------------------------------|-----------------|----------------|------------------|
| Bonds (84.9%) | | | | |
| Federal or guaranteed bonds (28.1%) | | | | |
| Canada Housing Trust | 12-15-2018, 4.10% | 25,100 | 26,454 | 28,509 |
| | 12-15-2020, 3.35% | 40,419 | 40,776 | 44,247 |
| | 06-15-2021, 3.80% | 30,635 | 32,524 | 34,685 |
| | 03-15-2022, 2.65% | 30,950 | 31,830 | 32,000 |
| Canada Mortgage and Housing Corporation | 02-01-2017, 4.35% | 10,500 | 10,938 | 11,753 |
| NHA Bank of Nova Scotia ¹ | 04-01-2016, 4.05% | 13,642 | 14,530 | 14,662 |
| NHA Toronto Dominion Bank ¹ | 04-01-2014, 2.15% | 5,268 | 5,302 | 5,329 |
| | 09-01-2014, 2.60% | 17,448 | 17,713 | 17,759 |
| | 09-01-2015, 1.95% | 16,767 | 16,857 | 16,861 |
| PSP Capital Inc. | 02-16-2017, 2.26% | 1,950 | 1,940 | 1,964 |
| Total federal or guaranteed bonds | | 192,679 | 198,864 | 207,769 |
| Provincial or guaranteed bonds (31.7%) | | | | |
| Cadillac Fairview Finance Trust | 01-25-2016, 3.24% | 5,500 | 5,529 | 5,721 |
| | 05-09-2018, 3.64% | 3,000 | 3,131 | 3,189 |
| CDP Financial | 07-15-2015, 1.73%, floating rate | 37,926 | 37,901 | 37,958 |
| | 07-15-2020, 4.60% | 3,000 | 3,322 | 3,400 |
| City of Laval | 03-12-2015, 4.30% | 1,156 | 1,150 | 1,231 |
| City of Montreal | 12-01-2017, 5.00% | 2,500 | 2,552 | 2,817 |
| City of Toronto | 06-27-2018, 4.95% | 3,000 | 3,321 | 3,424 |
| Financement-Québec | 12-01-2016, 3.50% | 6,920 | 7,032 | 7,400 |
| | 12-01-2017, 3.50% | 24,800 | 25,599 | 26,593 |
| | 12-01-2018, 2.40% | 15,000 | 14,920 | 15,090 |
| Municipal Finance Authority of British Columbia | 04-19-2016, 4.65% | 2,000 | 2,068 | 2,205 |
| | 06-03-2019, 4.88% | 4,000 | 4,262 | 4,597 |
| Ontario Strategic Infrastructure Financing Authority | 06-01-2015, 4.60% | 3,000 | 3,027 | 3,238 |
| Province of Ontario | 06-02-2021, 4.00% | 9,975 | 10,312 | 11,048 |
| | 06-02-2022, 3.15% | 8,000 | 8,243 | 8,262 |
| Province of Quebec | 12-01-2018, 4.50% | 5,000 | 5,672 | 5,669 |
| | 12-01-2019, 4.50% | 30,344 | 32,019 | 34,524 |
| | 12-01-2020, 4.50% | 29,670 | 32,488 | 33,825 |
| | 12-01-2021, 4.25% | 20,300 | 22,318 | 22,749 |
| Regional Municipality of York | 06-30-2021, 4.00% | 1,500 | 1,570 | 1,617 |
| Total provincial or guaranteed bonds | | 216,591 | 226,436 | 234,557 |
| Financial institutions bonds (20.2%) | | | | |
| Bank of Montreal | 04-21-2016, 5.10% | 17,050 | 18,070 | 18,604 |
| | 07-08-2016, 3.98% | 1,000 | 1,017 | 1,043 |
| | 03-28-2018, 6.17% | 6,150 | 7,098 | 7,203 |
| Bank of Nova Scotia | 04-15-2014, 4.94% | 11,000 | 11,482 | 11,550 |
| | 06-08-2017, 4.10% | 2,000 | 2,059 | 2,150 |

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

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| Financial institutions bonds (continued) | | | | |
| Caisse centrale Desjardins | 02-11-2014, 1.85%, floating rate | 6,500 | 6,476 | 6,508 |
| | 10-05-2017, 3.50% | 4,200 | 4,143 | 4,380 |
| Canadian Imperial Bank of Commerce | 04-30-2015, 4.11% | 6,400 | 6,597 | 6,698 |
| | 11-08-2016, 2.65% | 3,500 | 3,494 | 3,535 |
| | 07-14-2017, 3.95% | 4,800 | 4,908 | 5,130 |
| | 06-06-2018, 6.00% | 2,000 | 2,237 | 2,329 |
| Capital Desjardins inc. | 04-01-2014, 5.76% | 1,500 | 1,539 | 1,585 |
| | 05-05-2020, 5.19% | 8,750 | 9,246 | 9,798 |
| CI Investments inc. | 12-14-2015, 3.94% | 597 | 612 | 617 |
| GE Capital Canada Funding Co. | 02-10-2014, 2.14%, floating rate | 5,000 | 4,998 | 5,010 |
| | 06-11-2014, 2.20%, floating rate | 1,500 | 1,500 | 1,502 |
| | 08-17-2017, 5.53% | 5,500 | 5,975 | 6,168 |
| General Electric Capital Corporation | 01-26-2015, 2.62%, floating rate | 2,000 | 2,000 | 2,018 |
| Great-West Lifeco inc. | 03-21-2018, 6.14% | 1,500 | 1,535 | 1,744 |
| IGM Financial Inc. | 04-08-2019, 7.35% | 1,850 | 2,166 | 2,290 |
| Manulife Financial | 04-08-2019, 7.77% | 2,200 | 2,626 | 2,694 |
| National Bank of Canada | 12-22-2014, 4.93% | 4,850 | 5,021 | 5,159 |
| | 04-11-2017, 3.26% | 1,100 | 1,103 | 1,112 |
| RBC Trust Capital Securities | 06-30-2018, 6.82% | 3,350 | 3,824 | 3,999 |
| Royal Bank of Canada | 11-04-2013, 5.45% | 4,500 | 4,707 | 4,707 |
| | 06-15-2015, 4.35% | 4,000 | 4,025 | 4,197 |
| | 05-07-2019, 2.98% | 2,000 | 2,000 | 2,018 |
| Sunlife Financial | 07-02-2019, 5.70% | 2,000 | 2,137 | 2,268 |
| | 08-23-2021, 4.57% | 400 | 400 | 423 |
| TD Capital Trust | 12-31-2018, 7.24% | 2,000 | 2,337 | 2,455 |
| Toronto Dominion Bank | 12-14-2016, 4.78% | 7,134 | 7,545 | 7,689 |
| | 07-09-2018, 5.83% | 10,400 | 11,454 | 12,056 |
| VW Credit Canada Inc. | 02-01-2016, 3.60% | 390 | 390 | 406 |
| Total financial institutions bonds | | 137,121 | 144,721 | 149,045 |
| Corporate bonds (4.9%) | | | | |
| Bell Canada | 02-15-2017, 5.00% | 1,500 | 1,569 | 1,642 |
| | 06-18-2019, 3.35% | 1,000 | 998 | 1,003 |
| | 05-19-2021, 4.95% | 5,000 | 5,116 | 5,492 |
| First Capital Realty | 06-01-2015, 5.95% | 1,000 | 1,029 | 1,082 |
| | 07-30-2019, 5.48% | 1,400 | 1,466 | 1,540 |
| Greater Toronto Airports Authority | 06-01-2017, 4.85% | 3,255 | 3,412 | 3,638 |
| Loblaws Companies Ltd | 06-18-2020, 5.22% | 3,500 | 3,607 | 3,968 |
| NBC Capital Trust | 06-30-2020, 7.45% | 1,000 | 1,194 | 1,227 |
| Rogers Communications | 11-04-2019, 5.38% | 4,600 | 4,887 | 5,166 |
| | 03-22-2021, 5.34% | 2,700 | 2,732 | 2,997 |
| Shaw Communications | 10-01-2019, 5.65% | 675 | 693 | 748 |
| Telus Corporation | 12-04-2019, 5.05% | 6,750 | 7,031 | 7,551 |
| Total corporate bonds | | 32,380 | 33,734 | 36,054 |
| Total bonds | | 578,771 | 603,755 | 627,425 |

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| Money market instruments (8.4%) | | | | |
| Province of British Columbia | 08-08-2012, without coupon | 425 | 425 | 425 |
| Province of Ontario | 07-04-2012, 1.09% | 4,991 | 4,991 | 4,991 |
| | 08-08-2012, without coupon | 600 | 599 | 599 |
| | 09-12-2012, without coupon | 11,005 | 10,983 | 10,983 |
| | 01-16-2013, 1.28% | 9,912 | 9,912 | 9,912 |
| | 04-26-2013, 1.12% | 15,256 | 15,256 | 15,256 |
| Province of Quebec | 05-24-2013, 1.09% | 19,793 | 19,793 | 19,793 |
| | | <u>61,982</u> | <u>61,959</u> | <u>61,959</u> |
| Total money market instruments | | | | |
| Foreign exchange contracts (0.1%) | | | | |
| Caisse centrale Desjardins | 09-28-2012, 1,0250 CAD/AUD ² | 1,100 | - | (11) |
| | 09-28-2012, 1,0283 CAD/USD | 105,200 | - | 849 |
| | | <u>-</u> | <u>-</u> | <u>838</u> |
| Total foreign exchange contracts | | | | |
| Number of shares | | | | |
| Preferred shares (6.6%) | | | | |
| Bank of Nova Scotia | Perpetual, 3.72% | 30,000 | 754 | 750 |
| | Perpetual, 4.50% | 12,400 | 309 | 321 |
| | Perpetual, 5.25% | 16,000 | 412 | 423 |
| | Perpetual, 5.60% | 170,000 | 4,458 | 4,530 |
| Canadian Imperial Bank of Commerce | Perpetual, 5.50% | 15,000 | 401 | 379 |
| | Perpetual, 5.60% | 15,000 | 400 | 389 |
| | Perpetual, 5.75% | 17,000 | 454 | 441 |
| Great-West Lifeco inc. | Perpetual, 4.50% | 45,000 | 1,084 | 1,040 |
| | Perpetual, 5.20% | 145,000 | 3,816 | 3,628 |
| | Perpetual, 6.00% | 30,000 | 737 | 783 |
| Industrial Alliance | Perpetual, 4.60% | 15,000 | 243 | 345 |
| | Perpetual, 5.90% | 155,000 | 3,981 | 3,984 |
| | Perpetual, 6.00% | 135,300 | 3,347 | 3,481 |
| National Bank of Canada | Perpetual, 6.20% | 16,700 | 415 | 430 |
| | Perpetual, 5.85% | 6,200 | 165 | 158 |
| | Perpetual, 6.00% | 125,000 | 3,350 | 3,341 |
| Power Corporation fo Canada | Perpetual, 5.00% | 55,400 | 1,212 | 1,386 |
| Power Financial Corporation | Perpetual, 1.63%, floating rate | 77,800 | 1,970 | 1,697 |
| | Perpetual, 4.95% | 25,000 | 658 | 624 |
| | Perpetual, 5.10% | 10,000 | 263 | 251 |
| | Perpetual, 5.75% | 10,000 | 220 | 254 |
| | Perpetual, 6.00% | 95,000 | 2,528 | 2,422 |

² AUD: Australian Dollar

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| | | <u>Number of shares</u> | <u>Cost \$</u> | <u>Fair Value \$</u> |
|---|------------------|-----------------------------|--------------------|--------------------------|
| Preferred shares (continued) | | | | |
| Royal Bank of Canada | Perpetual, 4.50% | 70,000 | 1,772 | 1,790 |
| | Perpetual, 4.50% | 48,600 | 1,193 | 1,249 |
| | Perpetual, 4.60% | 50,000 | 1,266 | 1,284 |
| | Perpetual, 4.70% | 15,700 | 394 | 404 |
| | Perpetual, 5.00% | 131,100 | 3,352 | 3,360 |
| | Perpetual, 6.25% | 20,000 | 500 | 528 |
| Sunlife Financial | Perpetual, 4.75% | 82,000 | 1,755 | 1,912 |
| | Perpetual, 4.80% | 60,300 | 1,482 | 1,411 |
| Toronto Dominion Bank | Perpetual, 4.85% | 87,000 | 1,934 | 2,245 |
| | Perpetual, 5.60% | 73,100 | 1,887 | 1,974 |
| | Perpetual, 6.25% | 40,000 | 1,067 | 1,073 |
| | Perpetual, 6.25% | <u>30,000</u> | <u>801</u> | <u>804</u> |
| Total preferred shares | | | <u>48,581</u> | <u>49,092</u> |
| Total other investments (100.0%) | | | <u>714,295</u> | <u>739,314</u> |