

## **Capital régional et coopératif Desjardins**

Statement of other investments  
**As at December 31, 2013**

# Capital régional et coopératif Desjardins

## Statement of other investments (unaudited)

As at December 31, 2013

(in thousands of dollars)

		Par value \$	Cost \$	Fair Value \$
<b>Bonds (87.9%)</b>				
<b>Federal and guaranteed bonds (26.1%)</b>				
Canada Housing Trust	06-15-2021, 3.80%	21,335	23,153	22,793
	09-15-2023, 2.35%	2,500	2,341	2,325
	09-15-2023, 3.15%	5,950	5,899	5,930
	12-15-2020, 3.35%	17,169	17,816	17,911
	12-15-2022, 2.40%	7,900	7,638	7,478
Canada Mortgage and Housing Corporation	02-01-2017, 4.35%	10,500	10,802	11,386
NHA Bank of Montreal <sup>1</sup>	09-01-2017, 2.10%	13,537	13,523	13,630
NHA Bank of Nova Scotia <sup>1</sup>	04-01-2016, 4.05%	12,643	12,952	13,308
NHA Toronto Dominion Bank <sup>1</sup>	03-01-2018, 1.40%	3,333	3,288	3,262
	04-01-2018, 1.65%	20,039	19,684	19,767
	06-01-2016, 0.65%	7,969	7,878	7,843
	08-01-2017, 1.70%	27,557	27,412	27,472
	09-01-2015, 1.95%	29,867	29,981	30,094
PSP Capital	02-16-2017, 2.26%	250	251	253
	10-22-2020, 3.03%	800	800	801
<b>Total federal and guaranteed bonds</b>		<b>181,349</b>	<b>183,418</b>	<b>184,253</b>
<b>Provincial, municipal or guaranteed bonds (31.2%)</b>				
Cadillac Fairview Finance Trust	01-25-2016, 3.24%	4,150	4,192	4,293
	05-09-2018, 3.64%	5,000	5,183	5,246
CDP Financial	07-15-2015, 1.73%	11,000	11,004	11,042
	07-15-2020, 4.60%	3,000	3,267	3,265
City of Laval	03-12-2015, 4.30%	1,156	1,153	1,190
City of Montreal	12-01-2017, 5.00%	2,500	2,539	2,742
City of Toronto	06-27-2018, 4.95%	3,000	3,246	3,315
Financement-Québec	12-01-2017, 3.50%	33,955	35,478	35,772
	12-01-2018, 2.40%	20,000	19,916	19,949
	12-01-2019, 2.45%	21,986	21,925	21,648
Municipal Finance Authority of British Columbia	04-19-2016, 4.65%	2,000	2,037	2,144
	06-01-2021, 4.15%	2,000	2,170	2,124
	06-01-2022, 3.35%	1,100	1,099	1,089
	06-03-2019, 4.88%	4,000	4,211	4,445
Ontario Strategic Infrastructure Financing Authority	06-01-2015, 4.60%	3,000	3,013	3,132
Province of Manitoba	06-02-2023, 2.55%	2,000	1,934	1,853
Province of Ontario	05-30-2018, 1.40%	24,450	24,455	24,450
	06-02-2022, 3.15%	16,050	16,344	15,792
	06-02-2023, 2.85%	8,450	8,138	7,985
Province of Quebec	09-01-2023, 3.00%	10,300	9,782	9,764
Province of Québec	12-01-2020, 4.50%	10,170	10,982	11,143
	12-01-2021, 4.25%	13,025	14,365	13,916
	12-01-2022, 3.50%	13,025	13,126	13,023

<sup>1</sup> This security is guaranteed by the Canada Mortgage and Housing Corporation.

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<b>Provincial, municipal or guaranteed bonds (cont.)</b>				
Regional Municipality of York	06-30-2021, 4.00%	1,500	1,559	1,566
<b>Total provincial, municipal or guaranteed bonds</b>		<b>216,817</b>	<b>221,118</b>	<b>220,888</b>
<b>Financial institutions bonds (23.1%)</b>				
Bank of Montreal	03-28-2018, 6.17%	5,450	6,087	6,161
	07-08-2016, 3.98%	6,200	6,423	6,469
	12-11-2017, 2.24%	7,000	6,848	6,926
Bank of Nova Scotia	03-22-2018, 2.24%	75	74	74
	08-03-2017, 2.90%	18,850	19,044	19,064
	10-18-2019, 3.04%	2,500	2,500	2,469
	11-08-2016, 2.10%	3,500	3,499	3,509
BMO Capital Trust	12-31-2015, 4.63%	2,000	2,106	2,100
Caisse centrale Desjardins	10-05-2017, 3.50%	4,200	4,158	4,350
Canadian Imperial Bank of Commerce	03-07-2018, 2.22%	1,750	1,732	1,723
	06-06-2018, 6.00%	2,000	2,182	2,256
	07-14-2017, 3.95%	4,800	4,877	5,072
	11-08-2016, 2.65%	3,500	3,496	3,562
Capital Desjardins	05-05-2020, 5.19%	8,750	9,164	9,623
CI Investments	12-14-2015, 3.94%	597	606	619
Daimler Canada Finance	04-18-2016, 2.23%	420	422	422
	09-15-2016, 3.28%	3,000	3,092	3,093
First Capital Realty	06-01-2015, 5.95%	1,000	1,015	1,053
	07-30-2019, 5.48%	1,400	1,454	1,520
	10-30-2023, 3.90%	900	903	835
Ford Credit Canada	11-21-2016, 2.63%	300	300	302
	12-19-2017, 3.32%	950	953	964
GE Capital Canada Funding Co.	02-08-2018, 4.40%	650	707	694
	02-11-2015, 4.65%	4,050	4,184	4,188
	08-17-2017, 5.53%	7,000	7,501	7,754
Great-West Lifeco	03-21-2018, 6.14%	1,500	1,527	1,702
Honda Canada Finance	06-04-2018, 2.35%	400	391	394
IGM Financial	04-08-2019, 7.35%	1,850	2,103	2,210
Intact Financial Corporation	08-18-2021, 4.70%	1,000	1,129	1,060
John Deere Canadian Fund	10-18-2017, 2.25%	750	758	745
Manufacturers Life Insurance Company	02-26-2018, 2.82%	2,300	2,277	2,294
	06-01-2017, 4.17%	2,000	2,117	2,106
	11-29-2018, 2.93%	400	400	396
Manulife Financial Corporation	04-08-2019, 7.77%	2,200	2,542	2,668
National Bank of Canada	01-11-2016, 2.05%	250	250	251
	04-11-2017, 3.26%	1,100	1,102	1,127
	12-15-2016, 2.70%	5,000	5,044	5,091
NBC Capital Trust	06-30-2020, 7.45%	1,000	1,163	1,203
RBC Trust Capital Securities	06-30-2018, 6.82%	3,350	3,716	3,882
Royal Bank of Canada	07-12-2018, 2.82%	7,600	7,592	7,643
	11-02-2015, 3.18%	7,500	7,666	7,660
	12-06-2019, 2.99%	2,000	2,041	1,968
Sunlife Financial	07-02-2019, 5.70%	2,000	2,111	2,255
	08-23-2021, 4.57%	400	400	425
TD Capital Trust	12-31-2018, 7.24%	2,000	2,268	2,375

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<b>Financial institutions bonds (cont.)</b>				
Toronto Dominion Bank	07-09-2018, 5.83%	9,400	10,292	10,570
	12-14-2016, 4.78%	7,134	7,413	7,629
Toyota Credit Canada	11-21-2018, 2.80%	1,550	1,555	1,547
VW Credit Canada	02-01-2016, 3.60%	1,600	1,645	1,657
<b>Total financial institutions bonds</b>		<b>155,126</b>	<b>160,829</b>	<b>163,660</b>
<b>Corporate bonds (7.5%)</b>				
Algonquin Power Company	02-15-2021, 4.82%	400	405	405
Alliance Pipeline Limited Partnership	12-16-2019, 4.93%	1,000	1,084	1,062
Altalink	11-06-2023, 3.67%	250	250	244
Bell Aliant Regional Communications	02-26-2019, 5.52%	1,200	1,324	1,312
	06-12-2020, 3.54%	1,100	1,075	1,082
	09-26-2016, 5.41%	2,000	2,169	2,158
Bell Canada	03-16-2018, 4.40%	2,000	2,116	2,111
	03-22-2023, 3.35%	2,505	2,409	2,315
	05-19-2021, 4.95%	3,335	3,401	3,557
	06-18-2019, 3.35%	1,500	1,519	1,499
Brookfield Asset Management	03-31-2023, 4.54%	53	53	52
	12-08-2023, 5.04%	1,700	1,699	1,709
BRP Finance ULC	11-05-2018, 5.25%	425	454	460
Cameco Corporation	11-14-2022, 3.75%	1,000	1,000	937
Canadian Utilities	11-09-2022, 3.12%	775	745	734
Enbridge	09-02-2019, 4.77%	2,000	2,248	2,165
	12-05-2022, 3.19%	400	384	377
Hydro One	10-09-2018, 2.78%	2,500	2,500	2,510
Loblaw Companies Ltd	03-12-2019, 3.75%	3,900	4,000	3,978
Lower Mattagami Energy	05-18-2021, 4.33%	300	326	317
Pembina Pipeline Corporation	10-24-2022, 3.77%	400	407	389
Precision Drilling Corporation	03-15-2015, 6.50%	750	783	779
Reliance LP	03-15-2017, 4.57%	2,000	2,000	2,087
Rogers Communications	03-22-2021, 5.34%	2,700	2,727	2,937
	09-29-2020, 4.70%	500	559	529
	11-04-2019, 5.38%	5,275	5,594	5,801
Telus Corporation	12-04-2019, 5.05%	6,750	6,981	7,343
Teranet Holdings Limited Partnership	12-16-2020, 4.81%	1,050	1,170	1,114
Thomson Reuters Corporation	09-30-2020, 4.35%	1,500	1,559	1,552
Tim Hortons	09-01-2023, 4.52%	700	700	691
Videotron	03-15-2025, 5.63%	700	677	672
<b>Total corporate bonds</b>		<b>50,668</b>	<b>52,318</b>	<b>52,878</b>
<b>Total bonds</b>		<b>603,960</b>	<b>617,683</b>	<b>621,679</b>
<b>Money market instruments (1.8%)</b>				
Government of Canada	05-22-2014, without coupon	1,000	997	997
Province of Ontario	04-09-2014, without coupon	700	698	698
Société de transport de Montréal	01-15-2014, 1.13%	10,583	10,583	10,583
<b>Total money market instruments</b>		<b>12,283</b>	<b>12,278</b>	<b>12,278</b>

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		<u>Par value</u>	<u>Cost</u>	<u>Fair Value</u>
		\$	\$	\$
<b>Foreign exchange contracts (-0.1%)</b>				
Caisse centrale Desjardins	03-31-2014, 0.9441 CAD/AUD <sup>2</sup>	140	-	-
	03-31-2014, 1.0623 CAD/USD	133,000	-	(484)
<b>Total foreign exchange contracts</b>			-	(484)

		<u>Number</u>		
		of shares		
<b>Preferred shares (10.4%)</b>				
Bank of Montreal	Perpetual, 4.50%	33,400	868	850
	Perpetual, 5.20%	235,500	6,030	5,880
Bank of Nova Scotia	Perpetual, 3.70%	130,000	3,268	3,107
	Perpetual, 4.50%	50,200	1,289	1,281
	Perpetual, 5.00%	50,000	1,270	1,264
	Perpetual, 5.25%	16,000	412	416
	Perpetual, 5.60%	170,000	4,458	4,493
Brookfield Asset Management	Perpetual, 4.20%	35,000	838	852
	Perpetual, 4.75%	23,800	466	452
	Perpetual, 5.00%	10,260	258	259
Canadian Imperial Bank of Commerce	Perpetual, 5.60%	15,000	400	376
	Perpetual, 5.75%	17,000	454	428
Canadian Utilities	Perpetual, 4.50%	70,000	1,761	1,472
	Perpetual, 4.90%	40,000	1,018	918
Enbridge	Perpetual, 4.00%	280,000	7,258	6,623
Great-West Lifeco	Perpetual, 4.50%	45,000	1,084	955
	Perpetual, 5.20%	145,000	3,816	3,342
Industrial Alliance	Perpetual, 4.60%	15,000	243	326
	Perpetual, 5.90%	155,000	3,981	3,925
	Perpetual, 6.00%	135,300	3,347	3,481
Manulife Financial Corporation	Perpetual, 2.52%	25,400	675	656
	Perpetual, 4.20%	107,500	2,746	2,345
National Bank of Canada	Perpetual, 6.00%	125,000	3,350	3,281
Power Corporation fo Canada	Perpetual, 5.00%	55,400	1,212	1,237
Power Financial Corporation	Perpetual, 1.63%	77,800	1,970	1,685
	Perpetual, 4.95%	25,000	658	564
	Perpetual, 5.10%	10,000	263	233
	Perpetual, 5.75%	10,000	220	250
	Perpetual, 6.00%	95,000	2,528	2,416
Royal Bank of Canada	Perpetual, 4.45%	61,000	1,562	1,543
	Perpetual, 4.50%	118,600	2,965	3,009
	Perpetual, 4.60%	92,100	2,346	2,341
	Perpetual, 4.70%	15,700	394	401
	Perpetual, 5.00%	131,100	3,352	3,314
	Perpetual, 6.25%	20,000	500	506

<sup>2</sup> AUD: Australian Dollar

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As at December 31, 2013

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(in thousands of dollars)

		<b>Number of shares</b>	<b>Cost \$</b>	<b>Fair Value \$</b>
<b>Preferred shares (cont.)</b>				
Sunlife Financial	Perpetual, 4.75%	82,000	1,755	1,792
	Perpetual, 4.80%	60,300	1,482	1,325
Toronto Dominion Bank	Perpetual, 4.85%	87,000	1,934	2,214
	Perpetual, 5.60%	73,100	1,887	1,919
	Perpetual, 6.25%	70,000	1,868	1,792
<b>Total preferred shares</b>			<b>76,186</b>	<b>73,523</b>
<b>Total other investments (100.0%)</b>			<b>706,147</b>	<b>706,996</b>