

Capital régional et coopératif Desjardins

Statement of other investments
As at June 30, 2014

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Statement of other investments (unaudited)

As at June 30, 2014

(in thousands of dollars)

		Par value \$	Cost \$	Fair Value \$
Bonds (85.7 %)				
Federal and guaranteed bonds (23.3 %)				
Canada Housing Trust	12-15-2017, 1.70%	12,200	12,275	12,263
	06-15-2019, 1.95%	15,264	15,265	15,333
	06-15-2021, 3.80%	4,835	5,227	5,317
	12-15-2022, 2.40%	8,750	8,493	8,695
	09-15-2023, 2.35%	2,500	2,348	2,451
	09-15-2023, 3.15%	2,750	2,760	2,878
	06-15-2024, 2.90%	7,100	7,195	7,234
NHA Bank of Montreal ¹	09-01-2017, 2.10%	12,904	12,893	13,061
NHA Bank of Nova Scotia ¹	04-01-2016, 4.05%	12,295	12,481	12,824
NHA Royal Bank of Canada ¹	10-01-2017, 2.30%	7,664	7,772	7,794
NHA Toronto Dominion Bank ¹	06-01-2016, 0.65%	7,214	7,162	7,137
	08-01-2017, 1.70%	26,462	26,358	26,526
	04-01-2018, 1.65%	20,570	20,300	20,535
	07-01-2018, 1.50%	5,487	5,438	5,440
	12-01-2018, 1.80%	5,134	5,086	5,132
PSP Capital	02-16-2017, 2.26%	250	251	255
	10-22-2020, 3.03%	800	800	831
	04-04-2024, 3.29%	650	656	664
Total federal and guaranteed bonds		152,829	152,760	154,370
Provincial, municipal or guaranteed bonds (33.7 %)				
Cadillac Fairview Finance Trust	01-25-2016, 3.24%	21,150	21,703	21,764
	05-09-2018, 3.64%	9,600	10,084	10,237
	01-25-2021, 4.31%	1,200	1,315	1,334
CDP Financial	07-15-2020, 4.60%	3,000	3,249	3,367
City of Montreal	12-01-2017, 5.00%	2,500	2,534	2,758
City of Toronto	06-27-2018, 4.95%	3,000	3,220	3,346
Financement-Québec	12-01-2017, 3.50%	5,955	6,190	6,317
	12-01-2018, 2.40%	24,300	24,273	24,782
	12-01-2019, 2.45%	27,686	27,747	28,036
Hydro-Québec	09-03-2018, 1.46%	10,000	10,042	10,039
Municipal Finance Authority of British Columbia	06-03-2019, 4.88%	2,000	2,097	2,260
	06-01-2021, 4.15%	2,000	2,160	2,197
	06-01-2022, 3.35%	1,100	1,099	1,144
Ontario Hydro	10-17-2014, without coupon	26,300	26,212	26,217
Ontario Strategic Infrastructure Financing Authority	06-01-2015, 4.60%	3,000	3,009	3,092
OPB Finance Trust	05-24-2023, 2.90%	1,750	1,671	1,722
Province of Manitoba	06-02-2023, 2.55%	2,000	1,937	1,955
Province of New Brunswick	06-02-2023, 2.85%	600	586	595
Province of Ontario	09-08-2018, 2.10%	2,000	2,008	2,021
	06-02-2021, 4.00%	1,000	1,079	1,092
	06-02-2022, 3.15%	15,050	15,311	15,483
	06-02-2023, 2.85%	6,929	6,739	6,889
	06-02-2024, 3.50%	5,500	5,646	5,700
Province of Québec	12-19-2018, 1.46%	6,000	6,022	6,017
	12-01-2020, 4.50%	17,370	19,123	19,506
	12-01-2021, 4.25%	12,865	14,113	14,240

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

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Provincial, municipal or guaranteed bonds (cont.)				
Regional Municipality of York	06-30-2021, 4.00%	1,500	1,556	1,622
Total provincial, municipal or guaranteed bonds		215,355	220,725	223,732
Financial institutions bonds (20.9 %)				
Bank of Montreal	07-08-2016, 3.98%	4,200	4,322	4,372
	12-11-2017, 2.24%	5,000	4,899	5,038
	03-28-2018, 6.17%	4,000	4,416	4,565
Bank of Nova Scotia	11-08-2016, 2.10%	3,500	3,500	3,526
	08-03-2017, 2.90%	17,850	18,009	18,286
	03-22-2018, 2.24%	75	74	75
	10-18-2019, 3.04%	2,500	2,500	2,559
Caisse centrale Desjardins	10-05-2017, 3.50%	4,200	4,163	4,393
Canadian Imperial Bank of Commerce	11-08-2016, 2.65%	3,500	3,496	3,570
	07-14-2017, 3.95%	4,800	4,868	5,091
	06-06-2018, 6.00%	2,000	2,163	2,279
Capital Desjardins	05-05-2020, 5.19%	4,750	4,959	5,388
CI Investments	12-14-2015, 3.94%	597	604	616
Crombie Real Estate Investment Trust	06-01-2021, 3.96%	160	162	163
Daimler Canada Finance	04-18-2016, 2.23%	420	421	424
	09-15-2016, 3.28%	3,000	3,076	3,093
	03-26-2018, 2.27%	385	385	387
Fiducie de placement immobilier Propriétés de Choix	06-20-2022, 3.60%	175	173	174
First Capital Realty	07-30-2019, 5.48%	1,400	1,450	1,568
	10-30-2023, 3.90%	900	903	900
Ford Credit Canada	11-21-2016, 2.63%	300	300	304
	12-19-2017, 3.32%	950	952	979
GE Capital Canada Funding Co.	08-17-2017, 5.53%	7,000	7,436	7,752
	02-08-2018, 4.40%	650	701	702
GM Financial	05-30-2017, 3.25%	850	850	852
Great-West Lifeco	03-21-2018, 6.14%	1,500	1,524	1,712
Honda Canada Finance	06-04-2018, 2.35%	400	392	403
IGM Financial	04-08-2019, 7.35%	1,850	2,082	2,232
Intact Financial Corporation	08-18-2021, 4.70%	1,000	1,122	1,104
John Deere Canadian Fund	10-18-2017, 2.25%	750	757	756
Manufacturers Life Insurance Company	06-01-2017, 4.17%	2,000	2,101	2,119
	02-26-2018, 2.82%	2,300	2,279	2,343
	11-29-2018, 2.93%	400	400	408
	02-21-2019, 2.81%	500	500	506
Manulife Financial Corporation	04-08-2019, 7.77%	2,200	2,513	2,700
National Bank of Canada	12-15-2016, 2.70%	5,000	5,037	5,106
	04-11-2017, 3.26%	1,100	1,102	1,136
NBC Capital Trust	06-30-2020, 7.45%	1,000	1,152	1,230
RBC Trust Capital Securities	06-30-2018, 6.82%	3,350	3,678	3,912
Riocan Real Estate Investment Trust	05-30-2022, 3.75%	775	775	780
Royal Bank of Canada	11-02-2015, 3.18%	7,500	7,622	7,644
	03-12-2018, 2.26%	1,750	1,751	1,762
	07-12-2018, 2.82%	5,600	5,594	5,737
Sunlife Financial	07-02-2019, 5.70%	1,000	1,051	1,147
	08-23-2021, 4.57%	400	400	441
TD Capital Trust	12-31-2018, 7.24%	2,000	2,243	2,392

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Financial institutions bonds (cont.)				
Toronto Dominion Bank	12-14-2016, 4.78%	7,135	7,368	7,610
	07-09-2018, 5.83%	6,000	6,511	6,817
Toyota Credit Canada	11-21-2018, 2.80%	1,550	1,554	1,586
Total financial institutions bonds		130,222	134,290	138,639
Corporate bonds (7.8 %)				
Algonquin Power Company	02-15-2021, 4.82%	400	405	432
	02-15-2022, 4.65%	350	350	371
Alliance Pipeline Limited Partnership	12-16-2019, 4.93%	1,000	1,077	1,089
Altalink	11-06-2023, 3.67%	250	250	260
Bell Aliant Regional Communications	09-26-2016, 5.41%	2,000	2,139	2,147
	06-12-2020, 3.54%	1,100	1,076	1,133
Bell Canada	03-16-2018, 4.40%	2,000	2,103	2,152
	06-18-2019, 3.35%	1,500	1,517	1,553
	05-19-2021, 4.95%	3,335	3,398	3,723
	03-22-2023, 3.35%	2,505	2,413	2,483
BMW Canada	05-26-2016, 2.11%	2,000	2,018	2,016
Brookfield Asset Management	03-31-2023, 4.54%	1,053	1,077	1,108
	12-08-2023, 5.04%	1,700	1,699	1,830
BRP Finance ULC	11-05-2018, 5.25%	425	451	468
Canadian Utilities	11-09-2022, 3.12%	775	747	780
Dollorama	11-05-2018, 3.10%	220	224	224
Enbridge	09-02-2019, 4.77%	2,000	2,228	2,213
	12-05-2022, 3.19%	400	385	400
Hydro One	10-18-2017, 5.18%	1,000	1,107	1,104
	10-09-2018, 2.78%	2,500	2,500	2,566
	01-13-2022, 3.20%	350	357	360
Loblaw Companies Ltd	03-12-2019, 3.75%	1,900	1,945	1,996
	06-01-2023, 4.86%	1,200	1,281	1,304
Lower Mattagami Energy	05-18-2021, 4.33%	300	324	329
Pembina Pipeline Corporation	10-24-2022, 3.77%	400	407	413
Precision Drilling Corporation	03-15-2015, 6.50%	1,250	1,293	1,316
Reliance LP	03-15-2019, 5.19%	1,200	1,292	1,292
Rogers Communications	11-04-2019, 5.38%	2,000	2,112	2,256
	09-29-2020, 4.70%	500	555	548
	03-22-2021, 5.34%	1,700	1,716	1,922
	12-13-2023, 4.00%	800	796	814
Sobeys	08-08-2018, 3.52%	400	404	413
Telus Corporation	12-04-2019, 5.05%	3,000	3,095	3,351
Teranet Holdings Limited Partnership	12-16-2020, 4.81%	1,050	1,163	1,152
Thomson Reuters Corporation	05-23-2019, 3.37%	1,650	1,665	1,699
	09-30-2020, 4.35%	1,500	1,555	1,615
Tim Hortons	04-01-2019, 2.85%	730	730	736
	09-01-2023, 4.52%	1,200	1,210	1,265
Videotron	03-15-2025, 5.63%	700	678	708
Total corporate bonds		48,343	49,742	51,541
Total bonds		546,749	557,517	568,282

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Money market instruments (3.2 %)				
Bank of Montreal	07-31-2014, without coupon	3,463	3,460	3,460
Canadian Imperial Bank of Commerce	05-11-2015, without coupon	3,000	2,966	2,966
Government of Canada	10-09-2014, without coupon	11,550	11,521	11,520
Toronto Dominion Bank	09-04-2014, without coupon	3,500	3,493	3,494
		<u>21,513</u>	<u>21,440</u>	<u>21,440</u>
Total money market instruments				
Foreign exchange contracts (0.0 %)				
Caisse centrale Desjardins	09-30-2014, 1,0694 CAD/USD	154,264	0	-4
			<u>0</u>	<u>-4</u>
Total foreign exchange contracts				
Number of shares				
Preferred shares (11.1 %)				
Bank of Montreal	Perpetual, 4.50%	33,400	868	863
	Perpetual, 5.20%	173,400	4,439	4,378
Bank of Nova Scotia	Perpetual, 3.70%	130,000	3,268	3,156
	Perpetual, 4.50%	50,200	1,290	1,294
	Perpetual, 5.00%	50,000	1,270	1,266
	Perpetual, 5.25%	16,000	412	418
	Perpetual, 5.60%	170,000	4,458	4,423
Brookfield Asset Management	Perpetual, 4.20%	35,000	838	873
	Perpetual, 4.75%	13,800	270	294
	Perpetual, 4.75%	10,000	196	214
	Perpetual, 5.00%	10,260	258	267
Canadian Imperial Bank of Commerce	Perpetual, 5.60%	15,000	400	382
	Perpetual, 5.75%	17,000	454	434
Canadian Utilities	Perpetual, 4.50%	70,000	1,761	1,567
	Perpetual, 4.90%	40,000	1,018	984
Enbridge	Perpetual, 4.00%	180,000	4,672	4,491
	Perpetual, 4.00%	100,000	2,586	2,464
	Perpetual, 4.40%	50,000	1,250	1,262
Great-West Lifeco	Perpetual, 4.50%	45,000	1,084	1,034
	Perpetual, 5.20%	145,000	3,816	3,632
Industrial Alliance	Perpetual, 4.60%	15,000	243	354
	Perpetual, 5.90%	155,000	3,981	4,027
	Perpetual, 6.00%	135,300	3,347	3,539
Manulife Financial Corporation	Perpetual, 2.52%	25,400	675	664
	Perpetual, 3.90%	35,000	852	882
	Perpetual, 4.20%	107,500	2,746	2,516
National Bank of Canada	Perpetual, 6.00%	125,000	3,350	3,330
Power Corporation fo Canada	Perpetual, 5.00%	55,400	1,212	1,346
Power Financial Corporation	Perpetual, 1.63%	77,800	1,970	1,537
	Perpetual, 4.95%	25,000	658	598
	Perpetual, 5.10%	10,000	263	249
	Perpetual, 5.75%	10,000	220	256
	Perpetual, 6.00%	95,000	2,528	2,436

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		Number of shares	Cost \$	Fair Value \$
Preferred shares (cont.)				
Royal Bank of Canada	Perpetual, 4.45%	61,000	1,562	1,560
	Perpetual, 4.50%	70,000	1,772	1,799
	Perpetual, 4.50%	48,600	1,193	1,250
	Perpetual, 4.60%	92,100	2,346	2,362
	Perpetual, 4.70%	15,700	394	400
	Perpetual, 5.00%	131,100	3,352	3,330
Sunlife Financial	Perpetual, 4.75%	82,000	1,755	1,992
	Perpetual, 4.80%	60,300	1,482	1,483
Toronto Dominion Bank	Perpetual, 4.85%	87,000	1,934	2,223
	Perpetual, 5.60%	73,100	1,887	1,938
Total preferred shares			74,330	73,767
Total other investments (100.0%)			653,287	663,485