



# NEI Fixed Income Pool

## Summary of Investment Portfolio

As at December 31, 2023

Total Net Asset Value: \$208,854,151

Top Holdings		%
1	NEI Global Total Return Bond Fund, Series I	8.9
2	Government of Canada, 1.500%, 2031-06-01	5.6
3	Government of Canada, 2.750%, 2027-09-01	5.4
4	Province of Ontario, 2.900%, 2046-12-02	5.1
5	Government of Canada, 2.500%, 2032-12-01	3.8
6	Canada Housing Trust, Series 112, 3.650%, 2033-06-15	3.7
7	Canada Housing Trust, Series 107, 3.550%, 2032-09-15	3.4
8	Scotiabank, 2.950%, 2027-03-08	3.0
9	Province of Québec, 3.500%, 2045-12-01	2.1
10	Hydro-Québec, 6.000%, 2040-02-15	2.0
11	Canada Housing Trust, 4.250%, 2034-03-15	1.9
12	Province of Ontario, 3.500%, 2043-06-02	1.7
13	Province of Ontario, 4.600%, 2039-06-02	1.6
14	Asian Development Bank, 0.750%, 2026-02-10	1.3
15	Laurentian Bank of Canada NHA, 1.390%, 2027-06-01	1.2
16	Royal Bank of Canada, 3.369%, 2025-09-29	1.2
17	Toronto-Dominion Bank, 4.680%, 2029-01-08	1.2
18	Scotia Capital NHA, 0.890%, 2026-09-01	1.1
19	Bank of Montreal, 4.709%, 2027-12-07	1.1
20	National Bank of Canada, 5.219%, 2028-06-14	1.0
21	Toronto-Dominion Bank, 2.667%, 2025-09-09	1.0
22	Province of Alberta, 3.450%, 2043-12-01	1.0
23	Brookfield Renewable Partners, Series 16, 5.292%, 2033-10-28	0.9
24	Cash and Equivalents	0.8
25	Royal Bank of Canada, 4.612%, 2027-07-26	0.8
	Total	60.8

Geographic Distribution <sup>(1)</sup>		%
Canada		89.4
Other Countries		9.4
Cash and Equivalents		1.2
Total		100.0

(1) Table represents an aggregated "look-through" of the top positions and category summaries that are held in the top and underlying fund(s).

"Other Countries" geographic category includes all countries individually representing less than 5% of the Fund's net asset value.

The Summary of Investment Portfolio may change due to ongoing portfolio transactions of the investment fund. Updates are available quarterly.

Net Asset Value Mix <sup>(1)</sup>		%
Fixed Income		96.0
Mortgage-Backed Securities		2.6
Cash and Equivalents		1.2
Other		0.1
Asset-Backed Securities		0.1
Total		100.0

Sector Allocation <sup>(1)</sup>		%
Corporate Bonds		43.5
Federal Bonds		26.5
Provincial and Crown Corporations Bonds		19.8
Foreign Government Bonds		3.9
Mortgage-Backed Securities		2.6
Supranational Bonds		1.7
Cash and Equivalents		1.2
U.S. Government Bonds		0.6
Other		0.1
Asset-Backed Securities		0.1
Total		100.0