



# NEI Canadian Bond Fund

## Summary of Investment Portfolio

### As at December 31, 2022

Total Net Asset Value: \$1,168,905,864

Top Holdings		%
1	Sun Life Financial, 2.800%, floating rate from 2028-11-21, 2033-11-21	6.0
2	Province of Ontario, 5.850%, 2033-03-08	4.6
3	NEI Global Total Return Bond Fund, Series I	4.5
4	Province of Ontario, 1.900%, 2051-12-02	4.0
5	Government of Canada, 1.500%, 2031-06-01	4.0
6	Canada Housing Trust, Series 97, 1.400%, 2031-03-15	2.7
7	Bank of Montreal, 3.190%, 2028-03-01	2.2
8	Canadian Imperial Bank of Commerce, 4.200%, floating rate from 2027-04-07, 2032-04-07	2.0
9	Great-West Lifeco, 2.379%, 2030-05-14	1.9
10	Province of British Columbia, 2.950%, 2028-12-18	1.9
11	Province of Saskatchewan, 5.800%, 2033-09-05	1.9
12	Toronto-Dominion Bank, 3.060%, floating rate from 2027-01-26, 2032-01-26	1.7
13	Canada Housing Trust, Series 67, 1.950%, 2025-12-15	1.7
14	Province of Ontario, 2.050%, 2030-06-02	1.7
15	Canada Housing Trust, Series 58, 2.900%, 2024-06-15	1.7
16	Province of British Columbia, 5.700%, 2029-06-18	1.6
17	Bell Canada, Series M48, 3.800%, 2028-08-21	1.6
18	Canadian Imperial Bank of Commerce, 3.300%, 2025-05-26	1.6
19	Royal Bank of Canada, 1.670%, floating rate from 2028-01-28, 2033-01-28	1.5
20	Province of Ontario, 2.800%, 2048-06-02	1.4
21	Province of Saskatchewan, 2.650%, 2027-06-02	1.4
22	Province of British Columbia, 6.350%, 2031-06-18	1.4
23	Rogers Communications, 4.250%, 2032-04-15	1.3
24	Government of Canada, 2.000%, 2051-12-01	1.3
25	Canada Housing Trust, Series 92, 1.750%, 2030-06-15	1.3
	Total	56.9

Geographic Distribution <sup>(1)</sup>		%
Canada		94.0
Other Countries		4.1
Cash and Equivalents		1.9
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 Portfolio'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		98.0
Cash and Equivalents		1.9
Mortgage-Backed Securities		0.2
Other		-0.1
Total		100.0

Sector Allocation <sup>(1)</sup>		%
Corporate Bonds		54.1
Provincial and Crown Corporations Bonds		26.4
Federal Bonds		15.8
Cash and Equivalents		1.9
Foreign Government Bonds		1.2
U.S. Government Bonds		0.4
Mortgage-Backed Securities		0.2
Supranational Bonds		0.1
Other		-0.1
Total		100.0