



# NEI Canadian Bond Fund

## Summary of Investment Portfolio

As at June 30, 2022

Total Net Asset Value: \$1,224,270,067

### Top Holdings

		%
1	Sun Life Financial, 2.800%, floating rate from 2028-11-21, 2033-11-21	5.9
2	Government of Canada, 1.500%, 2031-06-01	4.9
3	Province of Ontario, 5.850%, 2033-03-08	4.6
4	NEI Global Total Return Bond Fund, Series I	4.3
5	Canada Housing Trust, Series 97, 1.400%, 2031-03-15	3.5
6	Bank of Montreal, 3.190%, 2028-03-01	2.2
7	Government of Canada, 2.000%, 2051-12-01	2.1
8	Province of Ontario, 1.900%, 2051-12-02	2.1
9	Government of Canada, 2.750%, 2048-12-01	2.0
10	Province of British Columbia, 2.950%, 2028-12-18	1.9
11	Province of Saskatchewan, 5.800%, 2033-09-05	1.9
12	Great-West Lifeco, 2.379%, 2030-05-14	1.9
13	Canada Housing Trust, Series 67, 1.950%, 2025-12-15	1.8
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	1.7
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	Province of Ontario, 2.800%, 2048-06-02	1.4
20	Province of Saskatchewan, 2.650%, 2027-06-02	1.4
21	Province of British Columbia, 6.350%, 2031-06-18	1.4
22	Toronto-Dominion Bank, 3.060%, floating rate from 2027-01-26, 2032-01-26	1.3
23	Canada Housing Trust, Series 92, 1.750%, 2030-06-15	1.3
24	Rogers Communications, 4.250%, 2032-04-15	1.3
25	Fairfax Financial Holdings, 4.700%, 2026-12-16	1.3
	Total	56.8

### Geographic Distribution (1)

	%
Canada	94.8
Other Countries	3.6
Cash and Equivalents	1.6
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 (1)

	%
Fixed Income	98.3
Cash and Equivalents	1.6
Mortgage-Backed Securities	0.1
Total	100.0

### Sector Allocation (1)

	%
Corporate Bonds	49.4
Provincial and Crown Corporations Bonds	25.3
Federal Bonds	21.7
Cash and Equivalents	1.6
Foreign Government Bonds	1.1
U.S. Government Bonds	0.6
Mortgage-Backed Securities	0.2
Supranational Bonds	0.1
Total	100.0