



NEI Global Total Return Bond Fund

Summary of Investment Portfolio

As at June 30, 2022

Total Net Asset Value: \$1,262,733,401

Top Holdings %

| | | |
|----|--|------|
| 1 | Cash and Equivalents | 14.7 |
| 2 | U.S. Treasury Bonds, 0.125%, 2022-09-30 | 3.0 |
| 3 | New Zealand Government, Series 0532, 2.000%, 2032-05-15 | 2.6 |
| 4 | Government of Canada, 0.250%, 2022-11-01 | 2.4 |
| 5 | Government of Canada, 0.500%, 2023-11-01 | 2.3 |
| 6 | U.S. Treasury Bonds, Inflation-Indexed, 0.625%, 2023-04-15 | 2.2 |
| 7 | U.S. Treasury Bonds, 2.625%, 2023-12-31 | 2.0 |
| 8 | U.S. Treasury Bonds, 0.375%, 2026-01-31 | 1.9 |
| 9 | Kingdom of Belgium, Series 94, 0.350%, 2032-06-22 | 1.9 |
| 10 | New Zealand Government, 0.500%, 2024-05-15 | 1.8 |
| 11 | Canada Housing Trust, Series 88, 2.100%, 2029-09-15 | 1.8 |
| 12 | Kingdom of Norway, Series 475, 2.000%, 2023-05-24 | 1.5 |
| 13 | Canada Housing Trust, Series 90, 1.800%, 2024-12-15 | 1.5 |
| 14 | Italy Treasury Bonds, 0.250%, 2028-03-15 | 1.4 |
| 15 | Italy Treasury Bonds, 1.700%, 2051-09-01 | 1.4 |
| 16 | Kingdom of Norway, Series 483, 1.250%, 2031-09-17 | 1.3 |
| 17 | United Kingdom Government, 4.250%, 2032-06-07 | 1.3 |
| 18 | Japan Government, Series 70, 0.700%, 2051-03-20 | 1.2 |
| 19 | U.S. Treasury Bonds, 1.875%, 2032-02-15 | 1.2 |
| 20 | U.S Treasury Bond, Inflation-Indexed, 0.125% 2032-01-15 | 1.1 |
| 21 | Province of Ontario, 3.100%, 2027-05-19 | 1.0 |
| 22 | New Zealand Government, 1.750%, 2041-05-15 | 1.0 |
| 23 | United Kingdom Government, 0.625%, 2050-10-22 | 1.0 |
| 24 | Federal Republic of Germany, 2.500%, 2046-08-15 | 1.0 |
| 25 | European Union, 0.000%, 2031-07-04 | 0.9 |
| | Total | 53.4 |

Geographic Distribution %

| | |
|----------------------|-------|
| Other Countries | 23.0 |
| United States | 22.2 |
| Cash and Equivalents | 14.7 |
| Canada | 10.4 |
| United Kingdom | 6.9 |
| Netherlands | 6.2 |
| France | 5.8 |
| New Zealand | 5.4 |
| Italy | 5.4 |
| Total | 100.0 |

"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 %

| | |
|-------------------------|-------|
| Fixed Income | 85.5 |
| Cash and Equivalents | 14.7 |
| Asset-Backed Securities | 0.6 |
| Other | -0.8 |
| Total | 100.0 |

Sector Allocation %

| | |
|---|-------|
| Corporate Bonds | 33.0 |
| Foreign Government Bonds | 26.6 |
| Cash and Equivalents | 14.7 |
| U.S. Government Bonds | 13.6 |
| Federal Bonds | 8.0 |
| Supranational Bonds | 2.6 |
| Provincial and Crown Corporations Bonds | 1.8 |
| Asset-Backed Securities | 0.6 |
| Other | -0.9 |
| Total | 100.0 |