



NEI Fixed Income Pool

Summary of Investment Portfolio

As at June 30, 2022

Total Net Asset Value: \$367,741,093

Top Holdings		%
1	NEI Global Total Return Bond Fund, Series I	9.2
2	Government of Canada, 0.500%, 2030-12-01	7.1
3	Government of Canada, 0.750%, 2024-02-01	5.6
4	Cash and Equivalents	4.9
5	Province of Ontario, 2.900%, 2046-12-02	2.9
6	Scotiabank, 2.950%, 2027-03-08	2.5
7	Canada Housing Trust, Series 92, 1.750%, 2030-06-15	2.3
8	Province of Québec, 3.500%, 2045-12-01	1.9
9	Hydro-Québec, 6.000%, 2040-02-15	1.9
10	Toronto-Dominion Bank, 2.667%, 2025-09-09	1.4
11	Government of Canada, 4.000%, 2041-06-01	1.3
12	Laurentian Bank of Canada NHA, 1.390%, 2027-06-01	1.3
13	Asian Development Bank, 0.750%, 2026-02-10	1.2
14	Scotia Capital NHA, 0.890%, 2026-09-15	1.2
15	Canadian Imperial Bank of Commerce, 2.750%, 2025-03-07	1.2
16	Royal Bank of Canada, 3.369%, 2025-09-29	1.2
17	Province of Alberta, 3.100%, 2050-06-01	1.1
18	Royal Bank of Canada, 2.740%, floating rate from 2024-07-25, 2025-07-25	0.9
19	Canada Housing Trust, Series 95, 1.100%, 2031-03-15	0.9
20	Hydro One, 4.590%, 2043-10-09	0.9
21	Pembina Pipeline, Series 5, 3.540%, 2025-02-03	0.7
22	Toronto-Dominion Bank, 1.888%, 2028-03-08	0.6
23	Province of British Columbia, 2.950%, 2050-06-18	0.6
24	Province of Ontario, 3.450%, 2045-06-02	0.6
25	Royal Bank of Canada, 1.589%, 2026-05-04	0.6
Total		54.0

Net Asset Value Mix ⁽¹⁾		%
Fixed Income		91.1
Cash and Equivalents		6.2
Mortgage-Backed Securities		2.7
Asset-Backed Securities		0.1
Other		-0.1
Total		100.0

Sector Allocation ⁽¹⁾		%
Corporate Bonds		48.4
Federal Bonds		19.6
Provincial and Crown Corporations Bonds		17.8
Cash and Equivalents		6.2
Mortgage-Backed Securities		2.7
Foreign Government Bonds		2.4
Supranational Bonds		1.5
U.S. Government Bonds		1.3
Municipal Bonds		0.1
Asset-Backed Securities		0.1
Other		-0.1
Total		100.0

Geographic Distribution ⁽¹⁾		%
Canada		85.6
Other Countries		8.2
Cash and Equivalents		6.2
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 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.