



NEI Canadian Bond Fund

Summary of Investment Portfolio

As at December 31, 2023

Total Net Asset Value: \$1,206,397,715

Top Holdings

		%
1	NEI Canadian Impact Bond Fund, Series I	9.1
2	Sun Life Financial, 2.800%, floating rate from 2028-11-21, 2033-11-21	5.3
3	Province of Ontario, 5.850%, 2033-03-08	4.4
4	Province of Ontario, 1.900%, 2051-12-02	4.1
5	Province of Ontario, 3.750%, 2032-06-02	3.7
6	Government of Canada, 1.500%, 2031-06-01	3.4
7	Canada Housing Trust, Series 97, 1.400%, 2031-03-15	2.4
8	Province of British Columbia, 2.950%, 2028-12-18	1.9
9	Government of Canada, 2.000%, 2051-12-01	1.8
10	Province of Saskatchewan, 5.800%, 2033-09-05	1.8
11	Great-West Lifeco, 2.379%, 2030-05-14	1.8
12	Province of Ontario, 2.050%, 2030-06-02	1.7
13	Canada Housing Trust, Series 67, 1.950%, 2025-12-15	1.6
14	Bell Canada, Series M48, 3.800%, 2028-08-21	1.6
15	Bank of Montreal, 3.190%, 2028-03-01	1.6
16	Manulife Financial, 2.818%, floating rate from 2030-05-13, 2035-05-13	1.4
17	Canadian Imperial Bank of Commerce, 4.200%, floating rate from 2027-04-07, 2032-04-07	1.3
18	Province of Ontario, 3.650%, 2033-06-02	1.3
19	Province of Saskatchewan, 2.650%, 2027-06-02	1.3
20	Province of British Columbia, 6.350%, 2031-06-18	1.3
21	Cash and Equivalents	1.3
22	Province of Ontario, 2.800%, 2048-06-02	1.3
23	Rogers Communications, 4.250%, 2032-04-15	1.3
24	Canada Housing Trust, Series 92, 1.750%, 2030-06-15	1.2
25	Fairfax Financial Holdings, 4.700%, 2026-12-16	1.0
	Total	58.9

Geographic Distribution ⁽¹⁾

	%
Canada	98.0
Cash and Equivalents	1.4
Other Countries	0.6
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 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 ⁽¹⁾

	%
Fixed Income	98.4
Cash and Equivalents	1.4
Mortgage-Backed Securities	0.2
Total	100.0

Sector Allocation ⁽¹⁾

	%
Corporate Bonds	49.4
Provincial and Crown Corporations Bonds	31.5
Federal Bonds	16.3
Cash and Equivalents	1.4
Municipal Bonds	0.8
Supranational Bonds	0.4
Mortgage-Backed Securities	0.2
Total	100.0