

Schedule of Fixed Income Investments

As at August 31, 2023

(Market value greater than \$5 million in order of value)

| Issuer | Issuer Type | (\$ Thousands) |
|--|-------------|----------------|
| Province of Ontario Canada | Government | \$ 842,301 |
| Canadian Government Bond | Government | 758,086 |
| Province of Quebec Canada | Government | 628,314 |
| Canada Housing Trust No 1 | Government | 236,507 |
| Province of Alberta Canada | Government | 184,512 |
| Province of British Columbia Canada | Government | 174,481 |
| Province of Manitoba Canada | Government | 123,183 |
| Province of Saskatchewan Canada | Government | 92,898 |
| Province of New Brunswick Canada | Government | 50,226 |
| City of Toronto Canada | Government | 49,986 |
| Canadian Imperial Bank of Commerce | Corporate | 45,427 |
| Royal Bank of Canada | Corporate | 40,563 |
| City of Montreal Canada | Government | 39,432 |
| Province of Nova Scotia Canada | Government | 39,097 |
| Bank of Montreal | Corporate | 36,650 |
| Toronto-Dominion Bank/The | Corporate | 31,769 |
| Canadian Mortgage Pools | Government | 31,331 |
| Bell Telephone Co of Canada or Bell Canada | Corporate | 28,174 |
| Bank of Nova Scotia/The | Corporate | 24,764 |
| Goldman Sachs Group Inc/The | Corporate | 23,648 |
| Canadian Western Bank | Corporate | 22,502 |
| United States Treasury Inflation Indexed Bonds | Government | 21,022 |
| Province of Newfoundland and Labrador Canada | Government | 19,513 |
| TELUS Corp | Corporate | 18,195 |
| Athene Global Funding | Corporate | 17,499 |
| Rogers Communications Inc | Corporate | 17,199 |
| Ontario Electricity Financial Corp | Government | 16,610 |
| PSP Capital Inc | Government | 16,445 |
| Honda Canada Finance Inc | Corporate | 15,908 |
| National Bank of Canada | Corporate | 15,452 |
| Toyota Credit Canada Inc | Corporate | 14,892 |
| Enbridge Inc | Corporate | 14,826 |
| Choice Properties Real Estate Investment Trust | Corporate | 14,446 |
| Morgan Stanley | Corporate | 14,066 |
| Pembina Pipeline Corp | Corporate | 13,705 |
| CARDS II Trust | Corporate | 13,521 |
| Daimler Truck Finance Canada Inc | Corporate | 13,333 |
| John Deere Financial Inc | Corporate | 12,930 |
| Dollarama Inc | Corporate | 12,806 |

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| VW Credit Canada Inc | Corporate | 12,552 |
| Labrador-Island Link Funding Trust | Government | 11,727 |
| Hydro One Inc | Corporate | 11,197 |
| CPPIB Capital Inc | Government | 10,944 |
| Nissan Canada Inc | Corporate | 10,902 |
| Saputo Inc | Corporate | 10,593 |
| City of Ottawa Ontario | Government | 10,589 |
| 55 Ontario School Board Trust/The | Government | 10,155 |
| Enbridge Gas Inc | Corporate | 10,019 |
| Sun Life Financial Inc | Corporate | 9,988 |
| Manulife Financial Corp | Corporate | 9,794 |
| 407 International Inc | Corporate | 9,781 |
| Bank of America Corp | Corporate | 9,721 |
| South Coast British Columbia Transportation Authority | Government | 9,291 |
| Fortified Trust | Corporate | 9,016 |
| TransCanada PipeLines Ltd | Corporate | 8,971 |
| Alimentation Couche-Tard Inc | Corporate | 8,641 |
| AltaGas Ltd | Corporate | 8,449 |
| Maritime Link Financing Trust | Government | 8,355 |
| Hydro-Quebec | Government | 7,847 |
| Manitoulin USD Ltd | Corporate | 7,840 |
| United States Treasury Note/Bond | Government | 7,829 |
| Canadian Natural Resources Ltd | Corporate | 7,768 |
| Ford Credit Canada Co | Corporate | 7,631 |
| Glacier Credit Card Trust | Corporate | 7,359 |
| Muskat Falls / Labrador Transmission Assets Funding Trust | Government | 7,316 |
| Cenovus Energy Inc | Corporate | 7,199 |
| North West Redwater Partnership / NWR Financing Co Ltd | Corporate | 7,176 |
| Australia Pacific LNG Processing Pty Ltd | Corporate | 7,176 |
| University of Toronto | Government | 7,038 |
| Great-West Lifeco Inc | Corporate | 6,954 |
| Province of Ontario Generic Strip Residual | Government | 6,923 |
| Hyundai Capital Canada Inc | Corporate | 6,604 |
| EPCOR Utilities Inc | Corporate | 6,101 |
| Mercedes-Benz Finance Canada Inc | Corporate | 5,914 |
| Caisse Francaise de Financement Local | Government | 5,906 |
| Chip Mortgage Trust | Corporate | 5,878 |
| Metropolitan Life Global Funding I | Corporate | 5,760 |
| Newfoundland & Labrador Hydro | Government | 5,758 |
| CU Inc | Corporate | 5,742 |
| Fortis Inc/Canada | Corporate | 5,278 |
| Greater Toronto Airports Authority | Corporate | 5,082 |
| Fixed income investments greater than \$5 million (by company) | | 4,130,984 |
| Other fixed income investments | | 613,329 |
| Total fixed income investments at year end | | <u>\$ 4,744,313</u> |