

Schedule of Fixed Income Investments

As at August 31, 2021

Issuer	Interest rate (%)	Maturity date	Market value (\$Thousands)
Internally managed bonds greater than \$4 million			
Federal			
CANADA MORTGAGE & HOUSING CORP	2.35	15/Sep/23	\$ 43,997
CANADA MORTGAGE & HOUSING CORP	2.55	15/Dec/23	41,020
CANADA MORTGAGE & HOUSING CORP	2.25	15/Dec/25	33,360
CANADA MORTGAGE & HOUSING CORP	2.10	15/Sep/29	30,374
CANADA MORTGAGE & HOUSING CORP	2.90	15/Jun/24	20,379
CANADA MORTGAGE & HOUSING CORP	1.40	15/Mar/31	19,601
CANADA MORTGAGE & HOUSING CORP	1.95	15/Dec/25	18,716
CANADA MORTGAGE & HOUSING CORP	1.74	01/Jan/25	17,099
CANADA MORTGAGE & HOUSING CORP	2.35	15/Jun/23	15,511
CANADA MORTGAGE & HOUSING CORP	1.25	15/Jun/26	10,074
CANADA MORTGAGE & HOUSING CORP	0.95	15/Jun/25	10,017
CANADA MORTGAGE & HOUSING CORP	0.58	01/Dec/25	9,336
CANADA MORTGAGE & HOUSING CORP	0.55	01/Dec/25	6,627
CANADA MORTGAGE & HOUSING CORP	1.12	01/Mar/25	6,253
CANADA MORTGAGE & HOUSING CORP	1.25	01/Mar/25	5,979
CANADA, GOVERNMENT OF	2.00	01/Dec/51	131,684
CANADA, GOVERNMENT OF	4.00	01/Jun/41	100,060
CANADA, GOVERNMENT OF	3.50	01/Dec/45	75,704
CANADA, GOVERNMENT OF	5.75	01/Jun/33	66,357
CANADA, GOVERNMENT OF	2.75	01/Dec/48	48,105
CANADA, GOVERNMENT OF	5.00	01/Jun/37	43,578
CANADA, GOVERNMENT OF	0.50	01/Dec/30	35,560
CANADA, GOVERNMENT OF	2.00	01/Jun/28	33,359
CANADA, GOVERNMENT OF	0.25	01/May/23	21,661
CANADA, GOVERNMENT OF	1.00	01/Jun/27	19,222
CANADA, GOVERNMENT OF	2.25	01/Jun/29	13,148
CANADA, GOVERNMENT OF	0.50	01/Sep/25	6,486
CANADA, GOVERNMENT OF		01/Mar/26	5,372
CANADA, GOVERNMENT OF	2.75	01/Dec/64	4,201
CPPIB CAPITAL INC	3.00	15/Jun/28	11,038
NHA MBS FIRST NATIONAL FINANCIAL	2.39	01/May/23	5,972
NHA MBS MERRILL LYNCH CANADA	1.89	01/Sep/22	4,695
ONTARIO, PROVINCE OF		08/Sep/24	6,482
PSP CAPITAL INC	2.05	15/Jan/30	12,391
PSP CAPITAL INC	1.50	15/Mar/28	6,040
Total Federal			\$ 939,458
Provincial			
ALBERTA, PROVINCE OF	2.95	01/Jun/52	\$ 73,050
ALBERTA, PROVINCE OF	3.45	01/Dec/43	58,482
ALBERTA, PROVINCE OF	3.30	01/Dec/46	17,155
ALBERTA, PROVINCE OF	2.90	20/Sep/29	13,558
ALBERTA, PROVINCE OF	2.90	01/Dec/28	10,901
ALBERTA, PROVINCE OF	3.05	01/Dec/48	10,683
ALBERTA, PROVINCE OF	2.05	01/Jun/30	7,347
ALBERTA, PROVINCE OF	2.35	01/Jun/25	6,301

Issuer	Interest rate (%)	Maturity date	Market value (\$Thousands)
ALBERTA, PROVINCE OF	1.65	01/Jun/31	5,849
BRITISH COLUMBIA, PROVINCE OF	2.95	18/Jun/50	46,764
BRITISH COLUMBIA, PROVINCE OF	4.70	18/Jun/37	29,299
BRITISH COLUMBIA, PROVINCE OF	4.95	18/Jun/40	26,594
BRITISH COLUMBIA, PROVINCE OF	3.20	18/Jun/44	18,053
BRITISH COLUMBIA, PROVINCE OF	4.30	18/Jun/42	16,933
BRITISH COLUMBIA, PROVINCE OF	2.30	18/Jun/26	15,370
BRITISH COLUMBIA, PROVINCE OF	2.80	18/Jun/48	12,367
BRITISH COLUMBIA, PROVINCE OF	1.55	18/Jun/31	8,792
MANITOBA, PROVINCE OF	4.60	05/Mar/38	36,762
MANITOBA, PROVINCE OF	2.05	05/Sep/52	19,968
MANITOBA, PROVINCE OF	3.40	05/Sep/48	19,065
MANITOBA, PROVINCE OF	2.05	02/Jun/31	10,138
MANITOBA, PROVINCE OF	2.45	02/Jun/25	8,275
MANITOBA, PROVINCE OF	4.05	05/Sep/45	8,002
MANITOBA, PROVINCE OF	4.40	05/Sep/25	7,129
MANITOBA, PROVINCE OF	3.35	05/Mar/43	5,666
NEW BRUNSWICK, PROVINCE OF	3.55	03/Jun/43	14,524
NEW BRUNSWICK, PROVINCE OF	3.05	14/Aug/50	12,855
NEW BRUNSWICK, PROVINCE OF	4.80	26/Sep/39	7,877
NEW BRUNSWICK, PROVINCE OF	4.80	03/Jun/41	5,419
NEW BRUNSWICK, PROVINCE OF	1.80	14/Aug/25	5,150
NOVA SCOTIA, PROVINCE OF	3.15	01/Dec/51	18,781
NOVA SCOTIA, PROVINCE OF	3.45	01/Jun/45	14,678
NOVA SCOTIA, PROVINCE OF	4.70	01/Jun/41	9,624
ONTARIO ELEC FINANCIAL CORP	8.25	22/Jun/26	19,873
ONTARIO INFRASTRUCTURE	4.70	01/Jun/37	5,125
ONTARIO, PROVINCE OF	3.45	02/Jun/45	96,486
ONTARIO, PROVINCE OF	1.90	02/Dec/51	96,258
ONTARIO, PROVINCE OF	4.70	02/Jun/37	81,355
ONTARIO, PROVINCE OF	4.60	02/Jun/39	81,341
ONTARIO, PROVINCE OF	3.50	02/Jun/43	73,188
ONTARIO, PROVINCE OF	2.90	02/Jun/49	65,196
ONTARIO, PROVINCE OF	5.85	08/Mar/33	59,174
ONTARIO, PROVINCE OF	2.90	02/Dec/46	56,318
ONTARIO, PROVINCE OF	4.65	02/Jun/41	42,176
ONTARIO, PROVINCE OF	2.80	02/Jun/48	40,655
ONTARIO, PROVINCE OF	2.65	02/Dec/50	28,256
ONTARIO, PROVINCE OF	3.50	02/Jun/24	24,901
ONTARIO, PROVINCE OF	2.90	02/Jun/28	21,832
ONTARIO, PROVINCE OF	2.05	02/Jun/30	15,374
ONTARIO, PROVINCE OF	5.60	02/Jun/35	10,524
ONTARIO, PROVINCE OF	2.60	02/Jun/27	7,494
ONTARIO, PROVINCE OF	1.75	08/Sep/25	5,141
ONTARIO, PROVINCE OF	2.70	02/Jun/29	4,856
QUEBEC, PROVINCE OF	3.50	01/Dec/45	108,505
QUEBEC, PROVINCE OF	5.00	01/Dec/38	98,119
QUEBEC, PROVINCE OF	4.25	01/Dec/43	84,693
QUEBEC, PROVINCE OF	5.00	01/Dec/41	76,110
QUEBEC, PROVINCE OF	3.10	01/Dec/51	55,549
QUEBEC, PROVINCE OF	3.50	01/Dec/48	45,925
QUEBEC, PROVINCE OF	1.50	01/Sep/31	31,969
QUEBEC, PROVINCE OF	2.85	01/Dec/53	31,639
QUEBEC, PROVINCE OF	5.75	01/Dec/36	18,905
QUEBEC, PROVINCE OF	6.00	01/Oct/29	13,299
QUEBEC, PROVINCE OF	2.50	01/Sep/26	9,589
QUEBEC, PROVINCE OF		01/Sep/29	5,267
SASKATCHEWAN, PROVINCE OF	3.90	02/Jun/45	24,597
SASKATCHEWAN, PROVINCE OF	3.30	02/Jun/48	14,723

Issuer	Interest rate (%)	Maturity date	Market value (\$Thousands)
SASKATCHEWAN, PROVINCE OF	3.10	02/Jun/50	12,021
SASKATCHEWAN, PROVINCE OF	5.60	05/Sep/35	8,442
SASKATCHEWAN, PROVINCE OF	2.20	02/Jun/30	8,292
SASKATCHEWAN, PROVINCE OF	5.00	05/Mar/37	5,460
SASKATCHEWAN, PROVINCE OF	5.75	05/Mar/29	4,776
SASKATCHEWAN, PROVINCE OF	2.80	02/Dec/52	4,119
Total Provincial			\$ 2,078,933
Municipal			
MONTREAL, CITY OF	3.50	01/Dec/38	\$ 22,745
MONTREAL, CITY OF	3.15	01/Dec/36	10,921
MONTREAL, CITY OF	3.15	01/Sep/28	6,609
MONTREAL, CITY OF	4.10	01/Dec/34	4,816
OTTAWA, City of	3.10	27/Jul/48	5,336
SOUTH COAST BC TRANSPORTATION AUTHORITY	3.05	04/Jun/25	5,370
TORONTO, CITY OF	5.20	01/Jun/40	18,823
TORONTO, CITY OF	4.70	10/Jun/41	14,034
TORONTO, CITY OF	3.25	24/Jun/46	10,914
TORONTO, CITY OF	3.50	02/Jun/36	5,694
Total Municipal			\$ 105,262
Corporate			
407 INTERNATIONAL INC	2.43	04/May/27	\$ 4,172
ALIMENTATION COUCHE-TARD	3.90	01/Nov/22	7,565
ALIMENTATION COUCHE-TARD	3.60	02/Jun/25	7,508
ALIMENTATION COUCHE-TARD	3.06	26/Jul/24	5,560
ALTALINK LP	3.72	03/Dec/46	4,017
APPLE INC	2.51	19/Aug/24	5,734
BANK OF MONTREAL	2.37	03/Feb/25	13,475
BANK OF MONTREAL	2.08	17/Jun/30	10,175
BANK OF MONTREAL	2.85	06/Mar/24	7,314
BANK OF MONTREAL	1.93	22/Jul/31	7,017
BANK OF MONTREAL	3.19	01/Mar/28	6,040
BANK OF NOVA SCOTIA	1.40	01/Nov/27	14,202
BANK OF NOVA SCOTIA	3.10	02/Feb/28	5,460
BELL CANADA	2.50	14/May/30	13,453
BELL CANADA	3.00	17/Mar/31	10,349
BELL CANADA	6.17	26/Feb/37	6,546
BELL CANADA	4.05	17/Mar/51	5,174
CANADIAN IMPERIAL BANK	2.00	17/Apr/25	12,795
CANADIAN IMPERIAL BANK	2.35	28/Aug/24	10,858
CANADIAN IMPERIAL BANK	2.95	19/Jun/29	10,428
CANADIAN IMPERIAL BANK	2.01	21/Jul/30	10,127
CANADIAN IMPERIAL BANK	1.10	19/Jan/26	9,824
CANADIAN IMPERIAL BANK	3.45	04/Apr/28	5,194
CANADIAN IMPERIAL BANK	1.96	21/Apr/31	5,025
CANADIAN IMPERIAL BANK	1.70	15/Jul/26	5,024
CANADIAN WESTERN BANK	1.57	14/Sep/23	20,206
CANADIAN WESTERN BANK	2.79	13/Sep/21	13,299
CANADIAN WESTERN BANK	1.93	16/Apr/26	7,055
CANADIAN WESTERN BANK	1.82	16/Dec/27	6,178
CENOVUS ENERGY	3.50	07/Feb/28	4,232
CHOICE PROPERTIES REIT	3.56	09/Sep/24	7,430
CONCENTRA BANK		07/Feb/22	20,038
CU INC	3.55	22/Nov/47	8,582

Issuer	Interest rate (%)	Maturity date	Market value (\$Thousands)
DOLLARAMA INC	1.87	08/Jul/26	6,048
DOLLARAMA INC	3.55	06/Nov/23	5,257
DOLLARAMA INC	2.44	09/Jul/29	5,084
EAGLE CREDIT CARD TRUST	2.63	17/Oct/22	4,091
ENBRIDGE	3.95	19/Nov/24	7,532
ENBRIDGE SOUTHERN LIGHTS	4.01	30/Jun/40	7,604
EPCOR UTILITIES	6.65	15/Apr/38	7,336
FED CAISS	1.09	21/Jan/26	7,367
FORTIS INC	2.18	15/May/28	5,090
GREAT WEST LIFECO	2.38	14/May/30	8,186
GREAT WEST LIFECO	6.67	21/Mar/33	4,221
GREATER TORONTO AIRPORT AUTHORITY	3.26	01/Jun/37	5,257
HONDA CANADA FIN INC	3.18	28/Aug/23	7,302
HSBC BANK CANADA	3.25	15/Sep/23	5,234
HSBC BANK CANADA	1.78	20/May/26	5,043
INTER PIPELINE LTD	3.78	30/May/22	5,113
MANULIFE FINANCIAL CORP	3.05	20/Aug/29	7,353
MANULIFE FINANCIAL CORP	2.24	12/May/30	6,158
MANULIFE FINANCIAL CORP	3.32	09/May/28	5,195
MANULIFE FINANCIAL CORP	2.82	13/May/35	4,143
MARITIME LINK FIN TRUST	3.50	01/Dec/52	11,240
MCDONALDS CORP	3.13	04/Mar/25	4,250
MONTREAL AIRPORT AUTHORITY	3.44	26/Apr/51	5,366
NATIONAL BANK OF CANADA	1.57	18/Aug/26	9,899
NATIONAL BANK OF CANADA	1.53	15/Jun/26	7,996
NISSAN CANADA FINANCIAL SERVICE	3.15	14/Sep/21	5,003
NORTH WEST REDWATER	4.25	01/Jun/29	11,393
PEMBINA PIPELINE CORP	2.56	01/Jun/23	7,693
PEMBINA PIPELINE CORP	4.75	26/Mar/48	6,506
PEMBINA PIPELINE CORP	4.75	30/Apr/43	5,921
ROYAL BANK OF CANADA	1.83	31/Jul/28	7,980
ROYAL BANK OF CANADA	1.59	04/May/26	5,013
ROYAL BANK OF CANADA	1.67	28/Jan/33	4,889
ROYAL BANK OF CANADA	2.88	23/Dec/29	4,182
SAPUTO INC	3.60	14/Aug/25	6,722
SAPUTO INC	2.24	16/Jun/27	4,064
SUN LIFE FINANCIAL INC	2.75	23/Nov/27	12,687
SUN LIFE FINANCIAL INC	2.06	01/Oct/35	7,841
SUN LIFE FINANCIAL INC	3.05	19/Sep/28	4,888
TELUS CORP	2.75	08/Jul/26	5,222
TELUS CORP	3.95	16/Feb/50	4,506
TELUS CORP	4.10	05/Apr/51	4,112
TMX GROUP LTD	3.00	11/Dec/24	4,215
TORONTO DOMINION BANK	3.59	14/Sep/28	28,885
TORONTO DOMINION BANK	1.13	09/Dec/25	4,940
TORONTO DOMINION BANK	2.85	08/Mar/24	4,182
TOYOTA	2.70	25/Jan/23	4,623
TRANSCANADA PIPELINES LTD	4.18	03/Jul/48	5,165
TRANSCANADA PIPELINES LTD	2.97	09/Jun/31	4,090
VANCOUVER AIRPORT AUTHORITY	3.66	23/Nov/48	5,578
WALT DISNEY COMPANY	2.76	07/Oct/24	7,337
WESTCOAST ENERGY INC	3.88	28/Oct/21	4,354

Total Corporate	\$ 629,412
Total internally managed bonds greater than \$4 million	3,753,065
Total internally managed bonds less than \$4 million	283,277
Total internally managed bonds	4,036,342
Integrated Private Debt Fund	92,506
Total fixed income investments at year end	\$ 4,128,848