

COUNTY OF WELLINGTON
INVESTMENT LISTING AS OF July 31, 2021

NO.	ISSUER	MATURITY DATE	FACE VALUE	BOOK VALUE	COUPON	YIELD TO MATURITY	YEARS TO MATURITY	Investment Type
OTHER - ONE EQUITY FUND AND PRINCIPAL PROTECTED NOTES								
	One Canadian Equity Fund	N/A	8,364,550.01	7,109,271.86		0.00%	N/A	Investment Pool
W234	BMO S&P Index	21-Aug-23	1,000,000.00	1,000,000.00	1.00%	0.00%	2.06	Accrual Note
W248	CIBC Canadian Banks Index	25-Sep-23	500,000.00	500,000.00	N/A	0.00%	2.15	PPN
W249	CIBC Canadian Blue Chip Basket	23-Sep-24	500,000.00	500,000.00	N/A	0.00%	3.15	PPN
W250	S&P/TSX60 Index	23-Sep-25	500,000.00	500,000.00	N/A	0.00%	4.15	PPN
W251	CIBC Canadian Banks Index	23-Sep-26	500,000.00	500,000.00	N/A	0.00%	5.15	PPN
W254	BNS Equity AC Deposit	7-Jan-27	1,000,000.00	1,000,000.00	N/A	0.00%	5.44	PPN
W252	S&P/TSX60 Index	23-Sep-27	500,000.00	500,000.00	N/A	0.00%	6.15	PPN
W253	CIBC Canadian Blue Chip Basket	25-Sep-28	500,000.00	500,000.00	N/A	0.00%	7.16	PPN
W257	CIBC US Equity Blue Chip Basket	9-Feb-30	500,000.00	500,000.00	N/A	0.00%	8.53	PPN
W271	BMO Solactiv CDA Banks	5-Mar-31	1,000,000.00	1,000,000.00	N/A	0.00%	9.60	PPN
W272	BMO Pipeline AutoCallable	19-Mar-31	1,300,000.00	1,300,000.00	N/A	0.00%	9.64	PPN
W284	BMO Solactiv CDA Banks	21-Jul-31	1,000,000.00	1,000,000.00	N/A	0.00%	9.98	PPN
	Subtotal :		17,164,550.01	15,909,271.86		0.00%	6.57	
BONDS AND GIC'S								
	One Canadian Corporate Bond Fund	N/A	4,858,288.06	4,794,737.99		2.49%	N/A	Investment Pool
W255	Meridian	31-Jul-21	2,000,000.00	2,052,147.47	2.60%	2.60%	-	Fixed Rate
W151	Quebec City	26-Aug-21	500,000.00	499,802.50	3.60%	3.69%	0.07	Fixed Rate
W213	City of Laval	18-Oct-21	1,000,000.00	998,623.38	2.05%	2.34%	0.22	Fixed Rate
W138	Region of Waterloo	19-Nov-21	750,000.00	755,082.95	6.25%	4.55%	0.30	Fixed Rate
W136	Ontario Hydro	26-Nov-21	1,000,000.00	985,969.64	N/A	4.40%	0.32	Accrual Note
W152	Regional Municipality of Peel	1-Dec-21	1,395,000.00	1,394,715.68	3.50%	3.43%	0.34	Fixed Rate
W140	Province of Quebec	1-Dec-21	800,000.00	799,818.18	4.25%	4.31%	0.34	Fixed Rate
W161	Province of New Brunswick	3-Dec-21	1,000,000.00	1,001,300.00	3.35%	3.05%	0.34	Fixed Rate
W160	Ottawa- Carleton CDSB	22-Mar-22	538,000.00	551,423.10	6.50%	3.55%	0.64	Fixed Rate
W155	Province of Ontario	2-Jun-22	800,000.00	799,869.09	3.15%	3.17%	0.84	Fixed Rate
W158	Province of Ontario	2-Jun-22	1,000,000.00	1,000,504.76	3.15%	3.09%	0.84	Fixed Rate
W209	Bank of Nova Scotia	2-Jun-22	1,270,958.00	1,250,847.18	N/A	1.66%	0.84	Accrual Note
W141	Province of New Brunswick	3-Jun-22	1,123,559.00	1,086,600.26	N/A	4.63%	0.84	Accrual Note
W270	Meridian Term Deposit - GIC 26	30-Sep-22	2,000,000.00	2,000,000.00	1.20%	1.20%	1.17	Fixed Rate
W246	Region of Waterloo	26-Oct-22	1,000,000.00	1,001,275.00	2.25%	2.16%	1.24	Fixed Rate
W168	County of Wellington	30-Oct-22	1,000,000.00	999,937.00	3.21%	3.20%	1.25	Fixed Rate
W186	County of Wellington	30-Oct-22	1,500,000.00	1,523,273.44	3.20%	2.07%	1.25	Fixed Rate
W150	Region of Waterloo	1-Dec-22	300,000.00	302,645.22	4.75%	4.02%	1.34	Fixed Rate
W157	Province of Quebec	1-Dec-22	750,000.00	751,052.39	3.50%	3.39%	1.34	Fixed Rate
W166	Province of Alberta	15-Dec-22	1,000,000.00	999,428.57	2.55%	2.54%	1.38	Fixed Rate
W162	Quebec Hydro	15-Feb-23	1,448,225.00	1,381,030.68	N/A	3.46%	1.55	Accrual Note
W156	Province of Ontario	2-Jun-23	1,188,530.00	1,123,805.66	N/A	3.49%	1.84	Accrual Note
W180	Province of New Brunswick	2-Jun-23	626,000.00	619,114.00	2.85%	3.50%	1.84	Fixed Rate
W258	County of Wellington	3-Jun-23	1,500,000.00	1,565,900.00	3.20%	0.97%	1.84	Fixed Rate
W241	Regional Municipality of Niagara	6-Jul-23	240,000.00	235,670.40	1.95%	2.93%	1.93	Fixed Rate
W232	CIBC	11-Jul-23	500,000.00	500,000.00	2.99%	2.97%	1.95	Fixed Rate
GIC	Meridian Term Deposit - GIC 23	18-Jul-23	1,048,050.00	1,074,848.49	2.55%	2.55%	1.96	GIC
W181	Province of British Columbia	8-Sep-23	1,657,890.00	1,530,263.91	N/A	3.71%	2.11	Accrual Note
W240	City of Toronto	29-Sep-23	646,000.00	660,050.50	3.90%	2.96%	2.16	Fixed Rate
W172	Municipality of Muskoka	15-Nov-23	208,000.00	207,913.96	3.40%	3.42%	2.29	Fixed Rate
W149	Region of Waterloo	1-Dec-23	300,000.00	304,614.00	4.85%	4.07%	2.34	Fixed Rate
W147	Province of British Columbia	18-Dec-23	850,000.00	780,861.23	N/A	4.29%	2.38	Accrual Note
W242	CIBC	19-Dec-23	1,550,000.00	1,550,000.00	3.45%	3.45%	2.39	Fixed Rate
W245	CIBC	4-Jan-24	2,084,000.00	2,084,000.00	3.45%	3.45%	2.43	Fixed Rate
W153	Ontario Hydro	11-Apr-24	1,000,000.00	915,604.47	N/A	3.89%	2.70	Accrual Note
W183	Ontario Hydro	26-May-24	1,589,595.00	1,447,337.20	N/A	3.62%	2.82	Accrual Note
W238	County of Wellington	30-May-24	689,000.00	684,108.10	2.90%	3.16%	2.83	Fixed Rate
W193	Province of Alberta	1-Jun-24	699,000.00	715,652.65	3.10%	2.23%	2.84	Fixed Rate
W275	Wellington County	3-Jun-24	125,000.00	138,446.43	5.05%	1.37%	2.84	Fixed Rate
W196	First Nations Finance Authority	26-Jun-24	750,000.00	766,515.00	3.40%	2.58%	2.91	Fixed Rate
W227	Bank of Nova Scotia	28-Jun-24	500,000.00	493,625.00	2.29%	2.75%	2.91	Fixed Rate
W229	Bank of Nova Scotia	28-Jun-24	1,000,000.00	983,150.00	2.29%	2.91%	2.91	Fixed Rate
W243	City of Guelph	21-Jul-24	450,000.00	440,430.75	1.95%	2.72%	2.98	Fixed Rate
W190	TD Bank	24-Jul-24	758,000.00	770,074.94	3.23%	2.63%	2.98	Fixed Rate
W148	Province of Ontario	2-Dec-24	500,000.00	502,578.33	4.30%	4.11%	3.34	Fixed Rate
W226	Province of Newfoundland	5-Feb-25	600,000.00	540,627.96	N/A	2.73%	3.52	Accrual Note
W216	Province of Newfoundland	27-Feb-25	882,000.00	798,058.18	N/A	2.64%	3.58	Accrual Note
W210	Province of Saskatchewan	5-Mar-25	410,000.00	370,310.99	N/A	2.69%	3.60	Accrual Note
W211	Ontario Hydro	26-May-25	635,000.00	572,923.37	N/A	2.74%	3.82	Accrual Note
W185	Province of Newfoundland	2-Jun-25	500,000.00	499,428.57	2.30%	2.33%	3.84	Fixed Rate
W276	County of Wellington	3-Jun-25	130,000.00	147,622.22	5.15%	1.63%	3.84	Fixed Rate
W244	City of Guelph	21-Jul-25	938,000.00	914,989.52	2.15%	2.82%	3.98	Fixed Rate
W260	CIBC	21-Aug-25	1,000,000.00	1,000,000.00	1.03 to 1.23%	1.14%	4.06	Step-up
W194	City of Montreal	1-Sep-25	1,000,000.00	1,005,625.00	3.00%	2.86%	4.09	Fixed Rate
W154	Province of Manitoba	5-Sep-25	800,000.00	830,394.29	4.40%	3.35%	4.10	Fixed Rate
W177	Province New Brunswick	3-Dec-25	1,500,000.00	1,304,619.01	N/A	3.58%	4.35	Accrual Note
W163	Alberta Capital Finance Authority	15-Dec-25	1,300,000.00	1,360,589.29	4.45%	3.18%	4.38	Fixed Rate

COUNTY OF WELLINGTON
INVESTMENT LISTING AS OF July 31, 2021

NO.	ISSUER	MATURITY DATE	FACE VALUE	BOOK VALUE	COUPON	YIELD TO MATURITY	YEARS TO MATURITY	Investment Type
W218	B.C Municipal Financing Authority	19-Apr-26	833,000.00	832,020.00	2.50%	2.53%	4.72	Fixed Rate
W207	Province of Saskatchewan	5-Mar-26	300,000.00	262,621.89	N/A	2.84%	4.60	Accrual Note
W222	County of Wellington	3-Jun-26	74,000.00	80,945.12	5.25%	3.12%	4.84	Fixed Rate
W214	City of Toronto	24-Jun-26	500,000.00	495,305.56	2.40%	2.61%	4.90	Fixed Rate
W224	Regional Municipality of Durham	2-Jul-26	500,000.00	508,823.53	3.55%	3.15%	4.92	Fixed Rate
W197	National Bank	27-Jul-26	1,000,000.00	1,000,000.00	2.38% to 2.63%	2.47%	4.99	Step-up
W202	City of Montreal	1-Sep-26	1,000,000.00	1,001,320.00	2.75%	2.72%	5.09	Fixed Rate
W205	Province of Manitoba	5-Sep-26	350,000.00	301,480.66	N/A	2.90%	5.10	Accrual Note
W200	Province of New Brunswick	26-Sep-26	1,384,000.00	1,195,784.85	N/A	2.86%	5.16	Accrual Note
W265	Toronto Dominion Bank	26-Jan-27	906,000.00	984,502.93	3.06%	2.09%	5.49	Fixed Rate
W217	Province of Saskatchewan	5-Mar-27	664,000.00	570,927.41	N/A	2.66%	5.60	Accrual Note
W206	Province of Nova Scotia	1-Jun-27	678,000.00	573,537.23	N/A	3.00%	5.84	Accrual Note
W225	City of Toronto	7-Jun-27	500,000.00	482,473.68	2.40%	3.08%	5.85	Fixed Rate
W221	County of Wellington	3-Jun-27	65,000.00	72,291.77	5.25%	3.07%	5.84	Fixed Rate
W236	Region of Waterloo	15-Oct-27	1,000,000.00	997,486.67	3.25%	3.29%	6.21	Fixed Rate
W201	Province of British Columbia	18-Dec-27	674,000.00	571,344.64	N/A	2.73%	6.39	Accrual Note
W266	CIBC	11-Dec-27	1,000,000.00	1,000,000.00	1.2% to 1.5%	1.35%	6.37	Step-up
W269	Province of PEI	11-Feb-28	2,850,000.00	2,850,000.00	1.20%	1.20%	6.54	Fixed Rate
W267	Bank of Montreal	1-Mar-28	1,500,000.00	1,699,640.00	3.19%	1.20%	6.59	Fixed Rate
W215	Province of Manitoba	5-Mar-28	675,000.00	558,561.91	N/A	2.87%	6.60	Accrual Note
W233	Ontario Hydro	11-Apr-28	700,000.00	566,403.44	N/A	3.20%	6.70	Accrual Note
W223	County of Wellington	3-Jun-28	50,000.00	56,214.00	5.30%	3.20%	6.85	Fixed Rate
W281	City of Guelph	3-Jun-28	2,476,000.00	2,474,861.04	1.85%	1.86%	6.85	Fixed Rate
W228	County of Wellington	3-Jul-28	557,000.00	456,000.00	2.05 to 3.2%	2.86%	6.93	Step-Up
W283	CIBC	7-Jul-28	1,000,000.00	1,000,000.00	N/A	0.00%	6.94	Accrual Note
W231	City of Montreal	1-Sep-28	800,000.00	798,571.43	3.15%	3.18%	7.09	Fixed Rate
W239	City of Montreal	1-Sep-28	462,000.00	457,114.35	3.15%	3.32%	7.09	Fixed Rate
W237	Region of Waterloo	15-Oct-28	1,000,000.00	998,045.00	3.30%	3.33%	7.21	Fixed Rate
W263	Province of Manitoba	5-Mar-29	1,110,494.00	999,999.85	N/A	1.24%	7.60	Accrual Note
W261	Bank of Montreal	18-Aug-29	1,000,000.00	1,000,000.00	1.25% to 2.1%	1.67%	8.05	Step-up
W264	Norfolk County	23-Oct-29	1,140,000.00	1,140,000.00	1.45%	1.45%	8.24	Fixed Note
W274	Region of Waterloo	6-Apr-30	1,000,000.00	996,080.00	1.20%	2.10%	8.69	Fixed Rate
W259	City of Quebec	2-Jul-30	1,000,000.00	999,370.00	1.50%	1.51%	8.93	Fixed Rate
W262	CIBC	9-Sep-30	1,000,000.00	1,000,000.00	2.50%	2.50%	9.12	Fixed Rate
W268	Bank of Montreal	15-Dec-30	1,500,000.00	1,500,000.00	1.70%	2.16%	9.38	Accrual Note
W273	CIBC	7-Apr-31	1,000,000.00	1,000,000.00	2.68%	2.68%	9.69	Linear Accrual
W280	CIBC	5-May-31	1,000,000.00	1,000,000.00	N/A	0.00%	9.77	PPN
W282	Solactive Canada Pipelines AR Index	16-Jun-31	1,000,000.00	1,000,000.00	N/A	0.00%	9.88	PPN
W285	National Bank	28-Jul-31	1,000,000.00	1,000,000.00	N/A	0.00%	10.00	Accrual
W277	County of Wellington	4-Nov-32	180,000.00	176,394.75	2.40%	2.60%	11.27	Fixed Rate
W278	County of Wellington	4-Nov-33	186,000.00	181,618.27	2.45%	2.67%	12.27	Fixed Rate
W279	County of Wellington	4-Nov-34	189,000.00	184,261.50	2.45%	2.72%	13.27	Fixed Rate
Subtotal Bonds Investments:			92,991,589.06	91,393,839.38		2.56%	3.90	
Total Portfolio Investments:			110,156,139.07	107,303,111.24				
% of Investment Portfolio:			84.42%	85.17%				
Total Investments:			110,156,139.07	107,303,111.24				

COUNTY OF WELLINGTON
LONG TERM INVESTMENTS BY SECTOR AND ISSUER
As of JULY 31, 2021

SECTOR / ISSUER	CREDIT RATING	FACE VALUE	SECTOR/CREDIT EXPOSURE LIMITATION (MAXIMUM)			
			Portfolio Limit		Individual Issuer Limit	
			Policy	Actual	Policy	Actual
FEDERAL						
					100%	0%
		-	50%	0%	25%	0%
Federal Total:		-	100%	0%		
PROVINCIAL						
Alberta Capital Finance Authority	A+	1,300,000.00			50%	1%
Ontario Hydro	A+	4,924,595.00			50%	4%
Province of Alberta	A+	1,699,000.00			50%	2%
Province of British Columbia	AAA	3,181,890.00			50%	3%
Province of Manitoba	A+	2,935,494.00			50%	3%
Province of New Brunswick	A+	5,633,559.00			50%	5%
Province of Newfoundland	A	1,982,000.00			50%	2%
Province of Nova Scotia	AA-	678,000.00			50%	1%
Province of Ontario	A+	3,488,530.00			50%	3%
Province of PEI	AA-	2,850,000.00			50%	3%
Province of Quebec	AA-	1,550,000.00			50%	1%
Province of Saskatchewan	AA	1,374,000.00			50%	1%
Quebec Hydro	AA-	1,448,225.00			50%	1%
Provincial Total:		33,045,293.00	75%	30%		
MUNICIPAL						
B.C Municipal Financing Authority	AAA	833,000.00			25%	1%
City of Guelph	AA+	3,864,000.00			25%	4%
City of Laval	AA	1,000,000.00			25%	1%
City of Montreal	AA-	3,262,000.00			25%	3%
City of Quebec	AA	1,500,000.00			25%	1%
City of Toronto	AA	1,646,000.00			25%	1%
County of Wellington	AA+	6,245,000.00			25%	6%
Norfolk County	AA-	1,140,000.00			25%	1%
District of Muskoka	AA	208,000.00			25%	0%
First Nations Finance Authority	A+	750,000.00			25%	1%
Region of Durham	AAA	500,000.00			25%	0%
Region of Niagara	AA	240,000.00			25%	0%
Region of Peel	AAA	1,395,000.00			25%	1%
Region of Waterloo	AAA	5,350,000.00			25%	5%
Municipal Total:		27,933,000.00	40%	25%		

COUNTY OF WELLINGTON
LONG TERM INVESTMENTS BY SECTOR AND ISSUER
As of JULY 31, 2021

SECTOR / ISSUER	CREDIT RATING	FACE VALUE	SECTOR/CREDIT EXPOSURE LIMITATION (MAXIMUM)			
			Portfolio Limit		Individual Issuer Limit	
			Policy	Actual	Policy	Actual
BOARDS/SCHOOLS						
Ottawa-Carleton CDSB	A+	538,000.00			5%	0%
Board and School Board Total:		538,000.00	15%	0%		
FINANCIAL INSTITUTIONS						
Schedule 1 Banks/Guarantees: Big 6/Credit Union						
Bank of Montreal	A+	9,300,000.00			25%	8%
Bank of Nova Scotia	A+	4,770,958.00			25%	4%
Canadian Imperial Bank of Commerce	A+	12,634,000.00			25%	11%
National Bank of Canada	AA-	2,000,000.00			25%	2%
Toronto Dominion Bank	AA-	1,664,000.00			25%	2%
Meridian Credit Union	A+	5,048,050.00				
Subtotal Schedule 1 Banks/Guarantees: Big 6:		35,417,008.00	40%	32%		
Financial Institutions Total:		35,417,008.00	40%	32%		
ONE INVESTMENT PROGRAMME						
Canadian Government Bond Portfolio		-			10%	0%
Canadian Corporate Bond Portfolio		4,858,288.06			15%	4%
Canadian Equity Portfolio		8,364,550.01			15%	8%
ONE Investment Programme Total:		13,222,838.07	25%	12%		
TOTAL LONG TERM INVESTMENTS:		110,156,139.07				