

**COUNTY OF WELLINGTON
INVESTMENT LISTING AS OF July 31, 2022**

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	9,837,151.34	9,622,407.84		1.32%	N/A	Investment Pool
W234	BMO S&P Index	21-Aug-23	1,000,000.00	1,000,000.00	1.00%	0.00%	1.06	Accrual Note
W248	CIBC Canadian Banks Index	25-Sep-23	500,000.00	500,000.00	N/A	0.00%	1.15	PPN
W249	CIBC Canadian Blue Chip Basket	23-Sep-24	500,000.00	500,000.00	N/A	0.00%	2.15	PPN
W250	S&P/TSX60 Index	23-Sep-25	500,000.00	500,000.00	N/A	0.00%	3.15	PPN
W251	CIBC Canadian Banks Index	23-Sep-26	500,000.00	500,000.00	N/A	0.00%	4.15	PPN
W252	S&P/TSX60 Index	23-Sep-27	500,000.00	500,000.00	N/A	0.00%	5.15	PPN
W287	CIBC Large Cap Index	11-Sep-28	1,000,000.00	1,000,000.00	N/A	0.00%	6.12	PPN
W253	CIBC Canadian Blue Chip Basket	25-Sep-28	500,000.00	500,000.00	N/A	0.00%	6.16	PPN
W319	BMO Solactiv CDA Banks	23-Jun-29	1,000,000.00	1,000,000.00	N/A	0.00%	6.90	PPN
W320	Solactive Canada Pipelines AR Index	23-Jun-29	1,000,000.00	1,000,000.00	N/A	0.00%	6.90	PPN
W321	Solactive Canada Pipelines AR Index	23-Jun-29	1,000,000.00	1,000,000.00	N/A	0.00%	6.90	PPN
W322	Solactive Canada Pipelines AR Index	27-Jul-29	1,000,000.00	1,000,000.00	N/A	0.00%	6.99	PPN
W323	Solactive Canada AR Insurance	27-Jul-29	1,000,000.00	1,000,000.00	N/A	0.00%	6.99	PPN
W257	CIBC US Equity Blue Chip Basket	9-Feb-30	500,000.00	500,000.00	N/A	0.00%	7.53	PPN
W271	BMO Solactiv CDA Banks	5-Mar-31	1,000,000.00	1,000,000.00	N/A	0.00%	8.60	PPN
W280	BNS Equity AC Deposit	5-May-31	1,000,000.00	1,000,000.00	N/A	0.00%	8.77	PPN
W284	BMO Solactiv CDA Banks	21-Jul-31	1,000,000.00	1,000,000.00	N/A	0.00%	8.98	PPN
W294	BNS Equity AC Deposit	17-Nov-31	2,000,000.00	2,000,000.00	N/A	0.00%	9.30	PPN
W297	Solactive Canada Pipelines AR Index	26-Jan-32	2,000,000.00	2,000,000.00	N/A	0.00%	9.50	PPN
W303	BMO Solactiv CDA Banks	25-Mar-32	2,000,000.00	2,000,000.00	N/A	0.00%	9.66	PPN
	Subtotal :		29,337,151.34	29,122,407.84		0.44%	7.17	
BONDS AND GIC'S								
	One Canadian Corporate Bond Fund	N/A	5,482,663.30	5,901,547.13		2.31%	N/A	Investment Pool
W286	Meridian Term Deposit - GIC 27	31-Jul-22	2,000,000.00	2,000,000.00	1.10%	1.11%	-	Fixed Rate
W270	Meridian Term Deposit - GIC 26	30-Sep-22	2,000,000.00	2,024,000.00	1.20%	1.20%	0.17	Fixed Rate
W246	Region of Waterloo	26-Oct-22	1,000,000.00	1,000,425.00	2.25%	2.16%	0.24	Fixed Rate
W168	County of Wellington	30-Oct-22	1,000,000.00	999,979.00	3.21%	3.20%	0.25	Fixed Rate
W186	County of Wellington	30-Oct-22	1,500,000.00	1,507,757.81	3.20%	2.07%	0.25	Fixed Rate
W150	Region of Waterloo	1-Dec-22	300,000.00	300,881.74	4.75%	4.02%	0.34	Fixed Rate
W157	Province of Quebec	1-Dec-22	750,000.00	750,350.80	3.50%	3.39%	0.34	Fixed Rate
W166	Province of Alberta	15-Dec-22	1,000,000.00	999,809.52	2.55%	2.54%	0.38	Fixed Rate
W162	Quebec Hydro	15-Feb-23	1,448,225.00	1,422,250.73	N/A	3.46%	0.55	Accrual Note
W156	Province of Ontario	2-Jun-23	1,188,530.00	1,157,458.63	N/A	3.49%	0.84	Accrual Note
W180	Province of New Brunswick	2-Jun-23	626,000.00	622,557.00	2.85%	3.50%	0.84	Fixed Rate
W258	County of Wellington	3-Jun-23	1,500,000.00	1,532,950.00	3.20%	0.97%	0.84	Fixed Rate
W241	Regional Municipality of Niagara	6-Jul-23	240,000.00	237,835.20	1.95%	2.93%	0.93	Fixed Rate
W232	CIBC	11-Jul-23	500,000.00	500,000.00	2.99%	2.97%	0.95	Fixed Rate
GIC	Meridian Term Deposit - GIC 23	18-Jul-23	1,048,050.00	1,102,257.13	2.55%	2.55%	0.96	GIC
W181	Province of British Columbia	8-Sep-23	1,657,890.00	1,581,230.56	N/A	3.71%	1.11	Accrual Note
W240	City of Toronto	29-Sep-23	646,000.00	654,430.30	3.90%	2.96%	1.16	Fixed Rate
W172	Municipality of Muskoka	15-Nov-23	208,000.00	207,948.38	3.40%	3.42%	1.29	Fixed Rate
W304	CIBC	23-Nov-23	1,000,000.00	977,125.00	1.38% to 1.43%	3.00%	1.32	Step-up
W149	Region of Waterloo	1-Dec-23	300,000.00	302,768.40	4.85%	4.07%	1.34	Fixed Rate
W147	Province of British Columbia	18-Dec-23	850,000.00	808,869.72	N/A	4.29%	1.38	Accrual Note
W242	CIBC	19-Dec-23	1,550,000.00	1,550,000.00	3.45%	3.45%	1.39	Fixed Rate
W245	CIBC	4-Jan-24	2,084,000.00	2,084,000.00	3.45%	3.45%	1.43	Fixed Rate
W153	Ontario Hydro	11-Apr-24	1,000,000.00	945,923.73	N/A	3.89%	1.70	Accrual Note
W183	Ontario Hydro	26-May-24	1,589,595.00	1,494,713.20	N/A	3.62%	1.82	Accrual Note
W238	County of Wellington	30-May-24	689,000.00	685,738.73	2.90%	3.16%	1.83	Fixed Rate
W193	Province of Alberta	1-Jun-24	699,000.00	710,101.76	3.10%	2.23%	1.84	Fixed Rate
W275	Wellington County	3-Jun-24	125,000.00	133,964.29	5.05%	1.37%	1.84	Fixed Rate
W196	First Nations Finance Authority	26-Jun-24	750,000.00	761,010.00	3.40%	2.58%	1.91	Fixed Rate
W227	Bank of Nova Scotia	28-Jun-24	500,000.00	495,750.00	2.29%	2.75%	1.91	Fixed Rate
W229	Bank of Nova Scotia	28-Jun-24	1,000,000.00	988,766.67	2.29%	2.91%	1.91	Fixed Rate
W243	City of Guelph	21-Jul-24	450,000.00	443,620.50	1.95%	2.72%	1.98	Fixed Rate
W190	TD Bank	24-Jul-24	758,000.00	766,049.96	3.23%	2.63%	1.98	Fixed Rate
W148	Province of Ontario	2-Dec-24	500,000.00	501,841.67	4.30%	4.11%	2.34	Fixed Rate
W290	National Bank GIC	2-Dec-24	1,000,000.00	1,000,000.00	1.75% to 1.85%	1.80%	2.34	Step-up
W293	Bank of Montreal	13-Dec-24	1,000,000.00	1,000,000.00	1.88%	1.88%	2.37	Fixed Rate
W226	Province of Newfoundland	5-Feb-25	600,000.00	555,460.81	N/A	2.73%	2.52	Accrual Note
W216	Province of Newfoundland	27-Feb-25	882,000.00	819,029.27	N/A	2.64%	2.58	Accrual Note
W210	Province of Saskatchewan	5-Mar-25	410,000.00	380,226.45	N/A	2.69%	2.60	Accrual Note
W211	Ontario Hydro	26-May-25	635,000.00	588,431.91	N/A	2.74%	2.82	Accrual Note
W301	Ontario Hydro	26-May-25	2,132,878.00	2,008,190.83	N/A	2.02%	2.82	Accrual Note
W185	Province of Newfoundland	2-Jun-25	500,000.00	499,571.43	2.30%	2.33%	2.84	Fixed Rate
W276	County of Wellington	3-Jun-25	130,000.00	143,216.67	5.15%	1.63%	2.84	Fixed Rate
W244	City of Guelph	21-Jul-25	938,000.00	920,742.14	2.15%	2.82%	2.98	Fixed Rate
W260	CIBC	21-Aug-25	1,000,000.00	1,000,000.00	1.03 to 1.23%	1.14%	3.06	Step-up
W194	City of Montreal	1-Sep-25	1,000,000.00	1,004,375.00	3.00%	2.86%	3.09	Fixed Rate
W154	Province of Manitoba	5-Sep-25	800,000.00	823,640.00	4.40%	3.35%	3.10	Fixed Rate
W177	Province New Brunswick	3-Dec-25	1,500,000.00	1,347,997.39	N/A	3.58%	3.35	Accrual Note
W163	Alberta Capital Finance Authority	15-Dec-25	1,300,000.00	1,347,125.00	4.45%	3.18%	3.38	Fixed Rate
W218	B.C. Municipal Financing Authority	19-Apr-26	833,000.00	832,216.00	2.50%	2.53%	3.72	Fixed Rate

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W207	Province of Saskatchewan	5-Mar-26	300,000.00	270,093.41	N/A	2.84%	3.60	Accrual Note
W222	County of Wellington	3-Jun-26	74,000.00	79,556.09	5.25%	3.12%	3.84	Fixed Rate
W214	City of Toronto	24-Jun-26	500,000.00	496,244.44	2.40%	2.61%	3.90	Fixed Rate
W224	Regional Municipality of Durham	2-Jul-26	500,000.00	507,058.82	3.55%	3.15%	3.92	Fixed Rate
W197	National Bank	27-Jul-26	1,000,000.00	1,000,000.00	2.38% to 2.63%	2.46%	3.99	Step-up
W202	City of Montreal	1-Sep-26	1,000,000.00	1,001,080.00	2.75%	2.72%	4.09	Fixed Rate
W205	Province of Manitoba	5-Sep-26	350,000.00	310,291.38	N/A	2.90%	4.10	Accrual Note
W200	Province of New Brunswick	26-Sep-26	1,384,000.00	1,229,963.22	N/A	2.86%	4.16	Accrual Note
W295	Canada Housing Trust	15-Dec-26	1,000,000.00	998,200.00	1.55%	1.59%	4.38	Fixed Rate
W296	CIBC	6-Jan-26	2,000,000.00	2,000,000.00	3.40%	3.40%	3.44	Fixed Rate
W265	Toronto Dominion Bank	26-Jan-27	906,000.00	977,026.46	3.06%	2.09%	4.49	Fixed Rate
W217	Province of Saskatchewan	5-Mar-27	664,000.00	586,432.43	N/A	2.66%	4.60	Accrual Note
W300	Region of Peel	7-Mar-27	1,000,000.00	999,720.00	2.30%	2.31%	4.60	Fixed Rate
W206	Province of Nova Scotia	1-Jun-27	678,000.00	590,939.75	N/A	3.00%	4.84	Accrual Note
W225	City of Toronto	7-Jun-27	500,000.00	485,394.74	2.40%	3.08%	4.85	Fixed Rate
W221	County of Wellington	3-Jun-27	65,000.00	71,076.47	5.25%	3.07%	4.84	Fixed Rate
W236	Region of Waterloo	15-Oct-27	1,000,000.00	997,873.33	3.25%	3.29%	5.21	Fixed Rate
W201	Province of British Columbia	18-Dec-27	674,000.00	587,127.79	N/A	2.73%	5.39	Accrual Note
W266	CIBC	11-Dec-27	1,000,000.00	1,000,000.00	1.2% to 1.5%	1.35%	5.37	Step-up
W269	Province of PEI	11-Feb-28	2,850,000.00	2,850,000.00	1.20%	1.20%	5.54	Fixed Rate
W267	Bank of Montreal	1-Mar-28	1,500,000.00	1,671,120.00	3.19%	1.20%	5.59	Fixed Rate
W215	Province of Manitoba	5-Mar-28	675,000.00	575,182.91	N/A	2.87%	5.60	Accrual Note
W233	Ontario Hydro	11-Apr-28	700,000.00	585,473.74	N/A	3.20%	5.70	Accrual Note
W316	N.B. Municipal Finance Authority	15-May-28	1,440,000.00	1,447,588.80	3.80%	3.71%	5.79	Fixed Rate
W223	County of Wellington	3-Jun-28	50,000.00	55,326.29	5.30%	3.20%	5.85	Fixed Rate
W281	City of Guelph	3-Jun-28	2,476,000.00	2,475,023.75	1.85%	1.86%	5.85	Fixed Rate
W228	County of Wellington	3-Jul-28	557,000.00	351,000.00	2.05 to 3.2%	2.86%	5.93	Step-Up
W283	CIBC	7-Jul-28	1,000,000.00	1,019,900.00	1.99%	1.99%	5.94	Linear Accrual
W231	City of Montreal	1-Sep-28	800,000.00	798,761.90	3.15%	3.18%	6.09	Fixed Rate
W239	City of Montreal	1-Sep-28	462,000.00	457,765.77	3.15%	3.32%	6.09	Fixed Rate
W237	Region of Waterloo	15-Oct-28	1,000,000.00	998,275.00	3.30%	3.33%	6.21	Fixed Rate
W263	Province of Manitoba	5-Mar-29	1,110,494.00	1,013,072.90	N/A	1.24%	6.60	Accrual Note
W324	RBC	26-Jul-29	1,000,000.00	1,000,000.00	5.15%	5.15%	6.99	Fixed Rate
W261	Bank of Montreal	18-Aug-29	1,000,000.00	1,000,000.00	1.25% to 2.1%	1.67%	7.05	Step-up
W292	Province of Manitoba	5-Sep-29	1,167,103.00	1,005,426.11	N/A	2.01%	7.10	Accrual Note
W264	Norfolk County	23-Oct-29	1,140,000.00	1,140,000.00	1.45%	1.45%	7.24	Fixed Note
W289	City of Quebec	28-Nov-29	1,000,000.00	1,005,029.41	2.25%	2.18%	7.33	Fixed Rate
W291	City of Quebec	28-Nov-29	2,000,000.00	1,984,437.50	2.25%	2.36%	7.33	Fixed Rate
W274	Region of Waterloo	16-Apr-30	1,000,000.00	996,515.56	1.20%	2.10%	7.72	Fixed Rate
W305	Region of Waterloo	2-May-31	2,000,000.00	1,999,240.00	3.50%	3.50%	8.76	Fixed Rate
W259	City of Quebec	2-Jul-30	1,000,000.00	999,440.00	1.50%	1.51%	7.93	Fixed Rate
W325	RBC	26-Jul-30	1,000,000.00	1,000,000.00	5.23%	5.23%	7.99	Fixed Rate
W262	CIBC	9-Sep-30	1,000,000.00	1,000,000.00	2.50%	2.50%	8.12	Fixed Rate
W314	Province of Newfoundland	17-Oct-30	1,395,478.00	999,999.53	N/A	4.04%	8.22	Accrual Note
W268	Bank of Montreal	15-Dec-30	1,500,000.00	1,512,750.00	1.70%	1.70%	8.38	Accrual Note
W273	CIBC	7-Apr-31	1,000,000.00	1,026,800.00	2.68%	2.68%	8.69	Linear Accrual
W317	City of London	16-Apr-31	410,000.00	357,347.80	2.20%	3.90%	8.72	Fixed Rate
W315	Province of Nova Scotia	2-Jun-31	1,409,542.00	999,999.57	N/A	3.89%	8.84	Accrual Note
W288	Region of York	22-Jun-31	2,000,000.00	2,003,438.00	2.15%	2.13%	8.90	Fixed Rate
W285	National Bank	28-Jul-31	1,000,000.00	1,023,500.00	2.35%	2.35%	9.00	Accrual Note
W298	Wellington County	7-Mar-32	907,000.00	907,000.00	1.05 to 2.44%	2.23%	9.61	Step-Up
W299	Wellington County	7-Mar-32	518,000.00	518,000.00	1.05 to 2.44%	2.24%	9.61	Step-Up
W302	Bank of Montreal	16-Mar-32	1,000,000.00	1,000,000.00	3.25% to 4.0%	3.59%	9.63	Step-up
W306	County of Wellington	30-May-32	213,000.00	199,530.29	3.30%	4.08%	9.84	Fixed Rate
W318	RBC	14-Jun-32	2,500,000.00	2,500,000.00	5.05%	5.05%	9.88	Fixed Rate
W313	Province of Manitoba	5-Sep-32	1,485,244.00	999,999.93	N/A	3.92%	10.11	Accrual Note
W277	County of Wellington	4-Nov-32	180,000.00	176,708.25	2.40%	2.60%	10.27	Fixed Rate
W307	County of Wellington	4-Nov-32	56,000.00	47,905.20	2.40%	4.09%	10.27	Fixed Rate
W308	County of Wellington	4-Nov-33	57,000.00	48,118.83	2.45%	4.16%	11.27	Fixed Rate
W278	County of Wellington	4-Nov-33	186,000.00	181,968.81	2.45%	2.67%	11.27	Fixed Rate
W309	County of Wellington	30-May-34	195,000.00	178,365.41	3.35%	4.27%	11.84	Fixed Rate
W310	County of Wellington	4-Nov-34	59,000.00	48,818.37	2.50%	4.29%	12.27	Fixed Rate
W279	County of Wellington	4-Nov-34	189,000.00	184,612.50	2.45%	2.72%	12.27	Fixed Rate
W311	County of Wellington	30-May-35	200,000.00	182,774.52	3.40%	4.27%	12.84	Fixed Rate
W312	County of Wellington	30-May-36	243,000.00	219,685.74	3.40%	4.33%	13.84	Fixed Rate
Subtotal Bonds Investments:			111,826,692.30	109,358,116.21		2.69%	4.25	
Total Portfolio Investments:			141,163,843.64	138,480,524.05				
% of Investment Portfolio:			79.22%	78.97%				
Total Investments:			141,163,843.64	138,480,524.05				

COUNTY OF WELLINGTON
LONG TERM INVESTMENTS BY SECTOR AND ISSUER
As of JULY 31, 2022

SECTOR / ISSUER	CREDIT RATING	FACE VALUE	SECTOR/CREDIT EXPOSURE LIMITATION (MAXIMUM)			
			Portfolio Limit		Individual Issuer Limit	
			Policy	Actual	Policy	Actual
FEDERAL						
					100%	0%
Canada Housing Trust	AAA	<u>1,000,000.00</u>			25%	1%
		1,000,000.00	50%	1%		
Federal Total:		1,000,000.00	100%	1%		
PROVINCIAL						
Alberta Capital Finance Authority	AA-	1,300,000.00			50%	1%
Ontario Hydro	A+	6,057,473.00			50%	4%
Province of Alberta	A+	1,699,000.00			50%	1%
Province of British Columbia	AA+	3,181,890.00			50%	2%
Province of Manitoba	A+	5,587,841.00			50%	4%
Province of New Brunswick	A+	3,510,000.00			50%	2%
Province of Newfoundland	A-	3,377,478.00			50%	2%
Province of Nova Scotia	AA-	2,087,542.00			50%	1%
Province of Ontario	A+	1,688,530.00			50%	1%
Province of PEI	A	2,850,000.00			50%	2%
Province of Quebec	AA-	750,000.00			50%	1%
Province of Saskatchewan	AA	1,374,000.00			50%	1%
Quebec Hydro	AA-	1,448,225.00			50%	1%
Provincial Total:		34,911,979.00	75%	25%		
MUNICIPAL						
B.C. Municipal Financing Authority	AAA	833,000.00			25%	1%
N.B. Municipal Financing Authority	AAA	1,440,000.00			25%	1%
City of Guelph	AAA	3,864,000.00			25%	3%
City of Montreal	AA	3,262,000.00			25%	2%
City of Quebec	AA	4,000,000.00			25%	3%
City of Toronto	AA+	1,646,000.00			25%	1%
County of Wellington	AAA	8,693,000.00			25%	6%
Norfolk County	AA	1,140,000.00			25%	1%
District of Muskoka	AA+	208,000.00			25%	0%
City of London	AAA	410,000.00			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	1,000,000.00			25%	1%
Region of Waterloo	AAA	6,600,000.00			25%	5%
Region of York	AAA	2,000,000.00			25%	1%
Municipal Total:		36,586,000.00	40%	26%		

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As of JULY 31, 2022

SECTOR / ISSUER	CREDIT RATING	FACE VALUE	SECTOR/CREDIT EXPOSURE LIMITATION (MAXIMUM)			
			Portfolio Limit		Individual Issuer Limit	
			Policy	Actual	Policy	Actual
BOARDS/SCHOOLS					5%	0%
Board and School Board Total:			-	15%	0%	
FINANCIAL INSTITUTIONS						
Schedule 1 Banks/Guarantees: Big 6/Credit Union						
Bank of Montreal	A+	18,000,000.00			25%	13%
Bank of Nova Scotia	A+	4,500,000.00			25%	3%
Canadian Imperial Bank of Commerce	A+	16,634,000.00			25%	12%
National Bank of Canada	A+	3,000,000.00			25%	2%
Royal Bank of Canada	AA-	4,500,000.00			25%	3%
Toronto Dominion Bank	AA-	1,664,000.00			25%	1%
Meridian Credit Union	A+	5,048,050.00			25%	4%
Subtotal Schedule 1 Banks/Guarantees: Big 6:		53,346,050.00	40%	38%		
Financial Institutions Total:		53,346,050.00	40%	38%		
ONE INVESTMENT PROGRAMME						
Canadian Government Bond Portfolio		-			10%	0%
Canadian Corporate Bond Portfolio		5,482,663.30			15%	4%
Canadian Equity Portfolio		9,837,151.34			15%	7%
ONE Investment Programme Total:		15,319,814.64	25%	11%		
TOTAL LONG TERM INVESTMENTS:		141,163,843.64				