

Index Name: Fidelity Systematic Canadian Bond Index  
Index Ticker Symbol: FCSI  
Index Rebalance Effective Date: 01/31/2024



ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
407 East Development Group General Partnership	4.473	06/23/2045	0.17720%
407 International Inc	3.35	05/16/2024	0.90730%
407 International Inc	1.8	05/22/2025	1.22300%
407 International Inc	2.43	05/04/2027	1.20330%
407 International Inc	4.22	02/14/2028	7.05050%
407 International Inc	6.47	07/27/2029	1.53580%
407 International Inc	3.14	03/06/2030	1.00490%
407 International Inc	4.45	08/14/2031	7.75550%
407 International Inc	2.59	05/25/2032	1.58070%
407 International Inc	3.43	06/01/2033	1.04130%
407 International Inc	5.96	12/03/2035	0.68690%
407 International Inc	5.75	02/14/2036	0.91470%
407 International Inc	6.75	07/27/2039	0.34030%
407 International Inc	7.125	07/26/2040	0.36300%
407 International Inc	4.45	11/15/2041	0.61170%
407 International Inc	4.19	04/25/2042	0.67560%
407 International Inc	3.65	09/08/2044	0.77920%
407 International Inc	3.3	03/27/2045	0.22050%
407 International Inc	3.83	05/11/2046	0.79110%
407 International Inc	3.6	05/21/2047	0.76040%
407 International Inc	3.72	05/11/2048	0.77260%
407 International Inc	3.67	03/08/2049	0.77180%
407 International Inc	2.84	03/07/2050	0.91100%
407 International Inc	3.98	09/11/2052	0.64480%
407 International Inc	4.86	07/31/2053	0.91550%
407 International Inc	4.68	10/07/2053	0.36110%
Acces Recherche Montreal L.P.	7.067	12/31/2042	0.61750%
Access Roads Edmonton Ltd.	5.812	09/30/2037	0.25490%
Aeroports de Montreal	6.95	04/16/2032	0.77160%
Aeroports de Montreal	6.55	10/11/2033	0.81210%
Aeroports de Montreal	6.611	10/11/2033	0.42460%
Aeroports de Montreal	5.17	09/17/2035	0.56860%
Aeroports de Montreal	5.67	10/16/2037	0.59730%
Aeroports de Montreal	5.472	04/16/2040	0.29640%
Aeroports de Montreal	3.919	09/26/2042	0.41310%
Aeroports de Montreal	3.918	06/12/2045	0.32440%
Aeroports de Montreal	3.36	04/24/2047	0.37160%
Aeroports de Montreal	3.03	04/21/2050	0.68850%
Aeroports de Montreal	3.441	04/26/2051	0.59340%
AGT Ltd.	8.8	09/22/2025	4.46210%
Air Lease Corporation	2.625	12/05/2024	8.07440%
Air Lease Corporation	5.4	06/01/2028	10.52100%
Alberta Capital Finance Authority	4.45	12/15/2025	1.14330%
Alberta PowerLine Limited Partnership	3.34	06/01/2032	0.47730%

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Alberta PowerLine Limited Partnership	3.351	09/01/2032	0.48070%
Alberta PowerLine Limited Partnership	4.065	12/01/2053	0.74030%
Alberta PowerLine Limited Partnership	4.065	03/01/2054	0.75920%
Alectra Inc	3.239	11/21/2024	0.53840%
Alectra Inc	2.488	05/17/2027	2.31070%
Alectra Inc	1.751	02/11/2031	0.89790%
Alectra Inc	5.297	04/29/2041	0.40700%
Alectra Inc	3.958	07/30/2042	0.32430%
Alectra Inc	3.458	04/12/2049	0.29570%
Alectra Inc	5.225	11/14/2052	0.49040%
Algonquin Power	4.09	02/17/2027	5.98300%
Algonquin Power	4.6	01/29/2029	6.03270%
Algonquin Power	2.85	07/15/2031	8.41300%
Alimentation Couche-Tard Inc.	3.056	07/26/2024	14.28230%
Alimentation Couche-Tard Inc.	3.6	06/02/2025	14.22890%
Alimentation Couche-Tard Inc.	5.592	09/25/2030	20.89900%
Allied Properties REIT	3.636	04/21/2025	4.04880%
Allied Properties REIT	1.726	02/12/2026	11.30310%
Allied Properties REIT	3.113	04/08/2027	5.67550%
Allied Properties REIT	3.131	05/15/2028	5.45690%
Allied Properties REIT	3.394	08/15/2029	6.26000%
Allied Properties REIT	3.117	02/21/2030	8.06010%
Allied Properties REIT	3.095	02/06/2032	9.44930%
Altagas Ltd	4.4	03/15/2024	4.18300%
Altagas Ltd	1.227	03/18/2024	7.20610%
Altagas Ltd	3.84	01/15/2025	6.10760%
Altagas Ltd	2.157	06/10/2025	9.92280%
Altagas Ltd	4.12	04/07/2026	7.17560%
Altagas Ltd	4.638	05/15/2026	8.25930%
Altagas Ltd	2.166	03/16/2027	3.84130%
Altagas Ltd	3.98	10/04/2027	4.05720%
Altagas Ltd	2.075	05/30/2028	9.23820%
Altagas Ltd	4.672	01/08/2029	8.16060%
Altagas Ltd	2.477	11/30/2030	4.21220%
Altagas Ltd	5.16	01/13/2044	0.16910%
Altagas Ltd	4.5	08/15/2044	0.46180%
Altagas Ltd	4.99	10/04/2047	0.41870%
AltaLink L.P.	3.399	06/06/2024	1.26650%
AltaLink L.P.	2.747	05/29/2026	1.22170%
AltaLink L.P.	1.509	09/11/2030	0.66760%
AltaLink L.P.	4.692	11/28/2032	0.98610%
AltaLink L.P.	5.249	09/22/2036	0.28840%
AltaLink L.P.	5.381	03/26/2040	0.24410%
AltaLink L.P.	4.872	11/15/2040	0.27660%
AltaLink L.P.	4.462	11/08/2041	0.48290%
AltaLink L.P.	3.99	06/30/2042	0.86030%
AltaLink L.P.	4.922	09/17/2043	0.65530%
AltaLink L.P.	4.054	11/21/2044	0.48580%

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AltaLink L.P.	4.09	06/30/2045	0.57860%
AltaLink L.P.	3.717	12/03/2046	0.70140%
AltaLink L.P.	4.446	07/11/2053	0.43390%
AltaLink L.P.	5.463	10/11/2055	1.03210%
AltaLink L.P.	4.274	06/06/2064	0.21660%
Anheuser-Busch InBev Finance Inc.	4.32	05/15/2047	1.17950%
Apple Inc.	2.513	08/19/2024	6.60130%
Arctic Infrastructure Limited Partnership	5.092	06/30/2047	0.21910%
Aroundtown SA	4.625	09/18/2025	5.09410%
AT&T Inc	2.85	05/25/2024	12.32840%
AT&T Inc	4	11/25/2025	25.39810%
AT&T Inc	4.85	05/25/2047	1.19680%
AT&T Inc	5.1	11/25/2048	1.23300%
ATCO Ltd.	5.5	11/01/2028	4.00860%
Athene Global Funding	1.25	04/09/2024	1.17500%
Athene Global Funding	3.127	03/10/2025	1.07760%
Athene Global Funding	2.1	09/24/2025	1.73500%
Athene Global Funding	2.47	06/09/2028	1.77750%
Aviva PLC	4	10/02/2030	10.50810%
Bank NS Halifax	1.95	01/10/2025	7.04030%
Bank NS Halifax	5.5	05/08/2026	5.57150%
Bank NS Halifax	2.95	03/08/2027	7.82870%
Bank NS Halifax	3.934	05/03/2027	35.08100%
Bank NS Halifax	7.023	07/27/2027	30.71520%
Bank NS Halifax	5.679	08/02/2028	20.96700%
Bank of America Corp.	2.932	04/25/2024	3.63460%
Bank of America Corp.	3.407	09/20/2024	1.81710%
Bank of America Corp.	3.515	03/24/2025	1.98240%
Bank of America Corp.	1.978	09/15/2026	3.37190%
Bank of America Corp.	3.615	03/16/2027	6.52860%
Bank of America Corp.	2.598	04/04/2028	2.00150%
Bank of Montreal	2.85	03/06/2024	7.30940%
Bank of Montreal	2.28	07/29/2024	6.25040%
Bank of Montreal	2.7	09/11/2024	4.67480%
Bank of Montreal	2.88	09/17/2024	20.51080%
Bank of Montreal	2.37	02/03/2025	5.28470%
Bank of Montreal	2.077	06/17/2025	24.72650%
Bank of Montreal	4.609	09/10/2025	2.38610%
Bank of Montreal	1.758	03/10/2026	2.57880%
Bank of Montreal	1.551	05/28/2026	4.23670%
Bank of Montreal	1.928	07/22/2026	3.35720%
Bank of Montreal	2.7	12/09/2026	1.91810%
Bank of Montreal	3.65	04/01/2027	7.10160%
Bank of Montreal	5.625	05/26/2027	14.85430%
Bank of Montreal	4.309	06/01/2027	8.99690%
Bank of Montreal	6.534	10/27/2027	16.42720%
Bank of Montreal	7.325	11/26/2027	20.87420%
Bank of Montreal	4.709	12/07/2027	9.10320%

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Bank of Montreal	3.19	03/01/2028	6.48210%
Bank of Montreal	7.057	05/26/2028	13.59250%
Bank of Montreal	5.039	05/29/2028	7.39120%
Bank of Montreal	6.034	09/07/2028	25.06660%
Bank of Montreal	4.537	12/18/2028	7.22690%
Bank of Nova Scotia	2.29	06/28/2024	3.94480%
Bank of Nova Scotia	2.836	07/03/2024	30.63550%
Bank of Nova Scotia	2.49	09/23/2024	5.39100%
Bank of Nova Scotia	2.16	02/03/2025	6.15250%
Bank of Nova Scotia	8.9	06/20/2025	0.95070%
Bank of Nova Scotia	3.7	07/27/2026	19.85540%
Bank of Nova Scotia	1.85	11/02/2026	7.59190%
Bank of Nova Scotia	2.62	12/02/2026	4.31370%
Bank of Nova Scotia	1.4	11/01/2027	5.54040%
Bank of Nova Scotia	3.1	02/02/2028	5.23280%
Bank of Nova Scotia Halifax	5.5	12/29/2025	4.59100%
Bell Canada	2.75	01/29/2025	12.07800%
Bell Canada	3.35	03/12/2025	30.69410%
Bell Canada	3.55	03/02/2026	15.27850%
Bell Canada	8.875	04/17/2026	2.81990%
Bell Canada	2.9	08/12/2026	12.80190%
Bell Canada	1.65	08/16/2027	14.05830%
Bell Canada	7	09/24/2027	3.37280%
Bell Canada	3.6	09/29/2027	16.11620%
Bell Canada	2.2	05/29/2028	9.39320%
Bell Canada	3.8	08/21/2028	19.84990%
Bell Canada	5.15	11/14/2028	12.66670%
Bell Canada	5.25	03/15/2029	17.79750%
Bell Canada	6.55	05/01/2029	5.31930%
Bell Canada	2.9	09/10/2029	12.43480%
Bell Canada	4.55	02/09/2030	25.35000%
Bell Canada	2.5	05/14/2030	21.65130%
Bell Canada	3	03/17/2031	22.04670%
Bell Canada	7.85	04/02/2031	11.56240%
Bell Canada	7.3	02/23/2032	10.94360%
Bell Canada	5.85	11/10/2032	34.11690%
Bell Canada	9.7	12/15/2032	3.93680%
Bell Canada	6.1	03/16/2035	0.89050%
Bell Canada	6.17	02/26/2037	0.58440%
Bell Canada	4.75	09/29/2044	0.85250%
Bell Canada	4.35	12/18/2045	0.79290%
Bell Canada	4.45	02/27/2047	0.79730%
Bell Canada	3.5	09/30/2050	1.70960%
Bell Canada	4.05	03/17/2051	0.83160%
Bell Canada	5.15	02/09/2053	0.79200%
Bell Canada	5.6	08/11/2053	0.75360%
Bell Canada	10	12/01/2054	0.42630%
Blackbird Infrastructure 407 Gen Partnership	3.76	06/30/2047	0.15570%

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Bmw Canada Inc	0.99	01/14/2025	0.69780%
Bmw Canada Inc	4.76	02/10/2025	0.72120%
Bmw Canada Inc	4.41	02/10/2027	1.07840%
BNP Paribas SA	2.538	07/13/2028	1.94510%
BP Capital Markets PLC	3.47	05/15/2025	1.61350%
Bridging North America General Partnership	4.023	05/31/2038	0.25320%
Bridging North America General Partnership	4.341	08/31/2053	0.44130%
Brookfield Corp.	5.04	03/08/2024	1.84580%
Brookfield Corp.	4.82	01/28/2026	3.07070%
Brookfield Corp.	3.8	03/16/2027	1.78510%
Brookfield Corp.	5.95	06/14/2035	0.79960%
Brookfield Finance II Inc.	5.431	12/14/2032	3.57080%
Brookfield Infrastructure Finance ULC	5.616	11/14/2027	9.60470%
Brookfield Infrastructure Finance ULC	4.193	09/11/2028	14.21740%
Brookfield Infrastructure Finance ULC	3.41	10/09/2029	16.00260%
Brookfield Infrastructure Finance ULC	5.71	07/27/2030	12.63170%
Brookfield Infrastructure Finance ULC	2.855	09/01/2032	13.32900%
Brookfield Infrastructure Finance ULC	5.98	02/14/2033	6.37230%
Brookfield Infrastructure Finance ULC	5.439	04/25/2034	0.73720%
Brookfield Infrastructure Finance ULC	5.789	04/25/2052	0.38110%
Brookfield Infrastructure Finance ULC	5.95	07/27/2053	0.38270%
Brookfield Renewable Energy Partners ULC	3.752	06/02/2025	8.13880%
Brookfield Renewable Energy Partners ULC	3.63	01/15/2027	9.96820%
Brookfield Renewable Energy Partners ULC	4.25	01/15/2029	9.51660%
Brookfield Renewable Energy Partners ULC	3.38	01/15/2030	10.72020%
Brookfield Renewable Energy Partners ULC	5.88	11/09/2032	10.41330%
Brookfield Renewable Energy Partners ULC	5.292	10/28/2033	12.85010%
Brookfield Renewable Energy Partners ULC	5.84	11/05/2036	0.28710%
Brookfield Renewable Energy Partners ULC	4.29	11/05/2049	0.46150%
Brookfield Renewable Energy Partners ULC	3.33	08/13/2050	0.54210%
Brookfield Renewable Energy Partners ULC	5.318	01/10/2054	0.71380%
Bruce Power L.P.	3	06/21/2024	7.17400%
Bruce Power L.P.	3.969	06/23/2026	12.17770%
Bruce Power L.P.	4.7	12/21/2027	6.21490%
Bruce Power L.P.	2.68	12/21/2028	9.43610%
Bruce Power L.P.	4.01	06/21/2029	9.53370%
Bruce Power L.P.	4	06/21/2030	14.13290%
Bruce Power L.P.	4.99	12/21/2032	7.42360%
Bruce Power L.P.	4.132	06/21/2033	16.30180%

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Bruce Power L.P.	4.746	06/21/2049	0.86440%
CAE Inc	5.541	06/12/2028	8.43600%
Calgary Airport Authority	3.199	10/07/2036	0.54390%
Calgary Airport Authority	3.341	10/07/2038	0.46430%
Calgary Airport Authority	3.454	10/07/2041	0.54180%
Calgary Airport Authority	3.554	10/07/2051	0.52580%
Calgary Airport Authority	3.554	10/07/2053	0.44670%
Calgary Airport Authority	3.754	10/07/2061	0.63260%
Cameco Corporation	4.19	06/24/2024	10.28830%
Cameco Corporation	2.95	10/21/2027	7.77880%
Cameco Corporation	5.09	11/14/2042	0.15580%
Canada (Government of)	3	06/01/2034	95.10610%
Canada (Government of)	5	06/01/2037	150.33400%
Canada (Government of)	4	06/01/2041	162.98840%
Canada (Government of)	3.5	12/01/2045	116.13060%
Canada (Government of)	2.75	12/01/2048	93.54890%
Canada (Government of)	2	12/01/2051	273.89650%
Canada (Government of)	1.75	12/01/2053	156.97740%
Canada (Government of)	2.75	12/01/2055	73.10000%
Canada (Government of)	2.75	12/01/2064	53.84570%
Canadian Imperial Bank of Commerce	2.95	06/19/2024	30.73580%
Canadian Imperial Bank of Commerce	2.35	08/28/2024	5.33800%
Canadian Imperial Bank of Commerce	2.75	03/07/2025	10.70920%
Canadian Imperial Bank of Commerce	2	04/17/2025	7.02340%
Canadian Imperial Bank of Commerce	3.3	05/26/2025	4.62230%
Canadian Imperial Bank of Commerce	2.01	07/21/2025	3.45670%
Canadian Imperial Bank of Commerce	1.1	01/19/2026	4.22190%
Canadian Imperial Bank of Commerce	1.96	04/21/2026	3.39890%
Canadian Imperial Bank of Commerce	5.935	07/14/2026	1.82070%
Canadian Imperial Bank of Commerce	1.7	07/15/2026	3.71770%
Canadian Imperial Bank of Commerce	5	12/07/2026	4.59280%
Canadian Imperial Bank of Commerce	2.25	01/07/2027	5.91520%
Canadian Imperial Bank of Commerce	4	01/28/2027	12.65650%
Canadian Imperial Bank of Commerce	4.2	04/07/2027	20.29460%
Canadian Imperial Bank of Commerce	4.95	06/29/2027	7.31630%
Canadian Imperial Bank of Commerce	7.15	07/28/2027	16.26330%
Canadian Imperial Bank of Commerce	5.05	10/07/2027	6.49460%
Canadian Imperial Bank of Commerce	5.5	01/14/2028	4.65540%
Canadian Imperial Bank of Commerce	5.33	01/20/2028	20.69320%
Canadian Imperial Bank of Commerce	5.35	04/20/2028	15.76640%
Canadian National Railway Company	2.8	09/22/2025	1.23860%
Canadian National Railway Company	3.2	07/31/2028	1.20600%
Canadian National Railway Company	3	02/08/2029	1.15470%
Canadian National Railway Company	4.15	05/10/2030	1.92180%
Canadian National Railway Company	4.4	05/10/2033	1.79890%
Canadian National Railway Company	3.95	09/22/2045	0.64870%
Canadian National Railway Company	3.6	08/01/2047	0.74930%
Canadian National Railway Company	3.6	07/31/2048	0.67170%

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Canadian National Railway Company	3.6	02/08/2049	0.66940%
Canadian National Railway Company	3.05	02/08/2050	0.60110%
Canadian National Railway Company	4.7	05/10/2053	1.43460%
Canadian National Railway Company	4	09/22/2065	0.15660%
Canadian Natural Resources Limited	3.55	06/03/2024	10.30030%
Canadian Natural Resources Limited	3.42	12/01/2026	11.98080%
Canadian Natural Resources Limited	2.5	01/17/2028	5.67250%
Canadian Natural Resources Limited	4.85	05/30/2047	0.49720%
Canadian Pacific Railway Company	2.54	02/28/2028	22.90650%
Canadian Pacific Railway Company	3.15	03/13/2029	9.29060%
Canadian Pacific Railway Company	6.45	11/17/2039	0.85150%
Canadian Pacific Railway Company	3.05	03/09/2050	0.40300%
Canadian Tire Corporation Limited	5.372	09/16/2030	10.21040%
Canadian Tire Corporation Limited	6.445	02/24/2034	0.29720%
Canadian Tire Corporation Limited	5.61	09/04/2035	0.36660%
Canadian Utilities Limited	4.851	06/03/2052	0.44800%
Capital City Link General Partnership	4.386	03/31/2046	0.71220%
Capital Power Corp.	4.284	09/18/2024	9.35670%
Capital Power Corp.	4.986	01/23/2026	6.14870%
Capital Power Corp.	5.378	01/25/2027	8.38450%
Capital Power Corp.	5.816	09/15/2028	7.57350%
Capital Power Corp.	4.424	02/08/2030	6.44780%
Capital Power Corp.	3.147	10/01/2032	9.36480%
Capital Power Corp.	5.973	01/25/2034	14.65810%
CASH	0	02/28/2024	17.43980%
Caterpillar Financial Services Limited	5.19	09/25/2026	1.12710%
CCL Industries Inc	3.864	04/13/2028	5.92200%
Cenovus Energy Inc	3.6	03/10/2027	15.09730%
Cenovus Energy Inc	3.5	02/07/2028	24.45800%
Central 1 Credit Union	5.417	09/29/2025	1.29170%
Central 1 Credit Union	1.323	01/29/2026	0.83940%
Central 1 Credit Union	2.391	06/30/2026	3.80520%
Central 1 Credit Union	5.877	11/10/2026	0.74810%
Central 1 Credit Union	4.648	02/07/2028	1.06240%
Central 1 Credit Union	5.981	11/10/2028	0.76000%
CGI Inc	2.1	09/18/2028	11.15330%
Choice Properties Real Estate Investment Trust	3.556	09/09/2024	11.36910%
Choice Properties Real Estate Investment Trust	3.546	01/10/2025	7.10650%
Choice Properties Real Estate Investment Trust	4.055	11/24/2025	4.07460%
Choice Properties Real Estate Investment Trust	2.456	11/30/2026	6.79510%
Choice Properties Real Estate Investment Trust	2.848	05/21/2027	9.75040%
Choice Properties Real Estate Investment Trust	4.178	03/08/2028	15.33590%
Choice Properties Real Estate Investment Trust	3.532	06/11/2029	17.27330%

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Choice Properties Real Estate Investment Trust	2.981	03/04/2030	8.89600%
Choice Properties Real Estate Investment Trust	6.003	06/24/2032	12.98370%
Choice Properties Real Estate Investment Trust	5.4	03/01/2033	13.92010%
Choice Properties Real Estate Investment Trust	5.699	02/28/2034	0.64930%
Choice Properties Real Estate Investment Trust	5.268	03/07/2046	0.17260%
Choice Properties Real Estate Investment Trust	3.827	03/04/2050	0.13650%
CI Financial Corp	7	12/02/2025	8.47020%
CI Financial Corp	3.904	09/27/2027	3.01310%
Citigroup Inc.	4.09	06/09/2025	12.21380%
Citigroup Inc.	5.365	03/06/2036	0.25150%
Cnh Industrial Capital Canada Limited	1.5	10/01/2024	6.05980%
Cnh Industrial Capital Canada Limited	5.5	08/11/2026	8.33510%
Co-operators Financial Services	3.327	05/13/2030	6.39280%
Cogeco Communications Inc	2.991	09/22/2031	10.65310%
Cogeco Communications Inc	5.299	02/16/2033	7.28200%
Connect 6lx General Partnership	6.112	11/30/2046	0.52420%
Cordelio Amalco Gp I	4.087	06/30/2034	0.63820%
Cordelio Amalco Gp I	4.087	09/30/2034	0.63380%
CSS (FSCC) Partnership	6.915	07/31/2042	0.33310%
CT Real Estate Investment Trust	3.527	06/09/2025	4.03320%
CT Real Estate Investment Trust	3.289	06/01/2026	3.96990%
CT Real Estate Investment Trust	3.469	06/16/2027	3.44060%
CT Real Estate Investment Trust	3.865	12/07/2027	3.96120%
CT Real Estate Investment Trust	5.828	06/14/2028	5.35420%
CT Real Estate Investment Trust	3.029	02/05/2029	5.54070%
CT Real Estate Investment Trust	2.371	01/06/2031	3.04970%
CU Inc.	6.215	03/06/2024	0.44580%
CU Inc.	5.563	05/26/2028	0.47450%
CU Inc.	5.896	11/20/2034	0.39800%
CU Inc.	5.183	11/21/2035	0.34940%
CU Inc.	5.032	11/20/2036	0.30060%
CU Inc.	5.556	10/30/2037	0.43100%
CU Inc.	5.58	05/26/2038	0.38800%
CU Inc.	6.5	03/07/2039	0.32070%
CU Inc.	4.543	10/24/2041	0.88880%
CU Inc.	3.805	09/10/2042	0.80920%
CU Inc.	4.722	09/09/2043	1.09560%
CU Inc.	4.085	09/02/2044	1.67380%
CU Inc.	3.964	07/27/2045	0.64520%
CU Inc.	3.763	11/19/2046	0.58830%
CU Inc.	3.548	11/22/2047	0.64760%
CU Inc.	3.95	11/23/2048	0.62050%
CU Inc.	2.963	09/07/2049	0.78630%
CU Inc.	2.609	09/28/2050	0.18680%



ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
CU Inc.	4.947	11/18/2050	0.23540%
CU Inc.	3.174	09/05/2051	0.64430%
CU Inc.	4.773	09/14/2052	0.38700%
CU Inc.	3.857	11/14/2052	0.31450%
CU Inc.	5.088	09/20/2053	0.65680%
CU Inc.	4.558	11/07/2053	0.39680%
CU Inc.	4.094	10/19/2054	0.32440%
CU Inc.	4.211	10/29/2055	0.41190%
CU Inc.	4.593	10/24/2061	0.34910%
CU Inc.	3.825	09/11/2062	0.30510%
Daimler Truck Finance Canada Inc.	2.14	12/13/2024	16.09590%
Daimler Truck Finance Canada Inc.	5.18	09/19/2025	12.60690%
Daimler Truck Finance Canada Inc.	5.81	09/25/2026	6.51880%
Daimler Truck Finance Canada Inc.	2.46	12/15/2026	7.73250%
Daimler Truck Finance Canada Inc.	5.22	09/20/2027	4.24920%
Daimler Truck Finance Canada Inc.	5.77	09/25/2028	6.52510%
E-L Financial Corp. Ltd.	4	06/22/2050	0.30250%
Edmonton Regional Airports Authority	7.214	11/01/2030	0.51020%
Edmonton Regional Airports Authority	3.715	05/20/2051	0.30610%
Electricite de France SA	5.993	05/23/2030	7.73670%
Electricite de France SA	6.492	05/23/2053	0.36880%
Emera Inc	4.838	05/02/2030	12.29040%
Enbridge Gas Distribution Inc.	7.6	10/29/2026	0.39200%
Enbridge Gas Distribution Inc.	6.65	11/03/2027	0.38810%
Enbridge Gas Inc	3.15	08/22/2024	0.76860%
Enbridge Gas Inc	3.31	09/11/2025	1.42970%
Enbridge Gas Inc	3.19	09/17/2025	0.71280%
Enbridge Gas Inc	8.65	11/10/2025	0.48630%
Enbridge Gas Inc	2.81	06/01/2026	0.87240%
Enbridge Gas Inc	2.5	08/05/2026	1.03050%
Enbridge Gas Inc	2.88	11/22/2027	0.86060%
Enbridge Gas Inc	5.46	10/06/2028	0.96150%
Enbridge Gas Inc	2.37	08/09/2029	1.26960%
Enbridge Gas Inc	2.9	04/01/2030	1.95770%
Enbridge Gas Inc	2.35	09/15/2031	1.45420%
Enbridge Gas Inc	4.15	08/17/2032	1.10640%
Enbridge Gas Inc	6.9	11/15/2032	0.61330%
Enbridge Gas Inc	5.7	10/06/2033	1.97910%
Enbridge Gas Inc	6.16	12/16/2033	0.74940%
Enbridge Gas Inc	5.21	02/25/2036	0.55660%
Enbridge Gas Inc	5.46	09/11/2036	0.32460%
Enbridge Gas Inc	6.05	09/02/2038	0.62130%
Enbridge Gas Inc	5.2	07/23/2040	0.46860%
Enbridge Gas Inc	4.88	06/21/2041	0.54510%
Enbridge Gas Inc	4.5	11/23/2043	0.34730%
Enbridge Gas Inc	4.2	06/02/2044	0.83180%
Enbridge Gas Inc	4	08/22/2044	0.61430%
Enbridge Gas Inc	3.8	06/01/2046	0.38930%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Enbridge Gas Inc	3.59	11/22/2047	0.37470%
Enbridge Gas Inc	3.51	11/29/2047	0.44320%
Enbridge Gas Inc	3.01	08/09/2049	0.39700%
Enbridge Gas Inc	3.65	04/01/2050	0.90790%
Enbridge Gas Inc	4.95	11/22/2050	0.55630%
Enbridge Gas Inc	3.2	09/15/2051	0.58700%
Enbridge Gas Inc	4.55	08/17/2052	0.56010%
Enbridge Gas Inc	5.67	10/06/2053	0.72230%
Enbridge Inc.	3.95	11/19/2024	10.27200%
Enbridge Inc.	2.44	06/02/2025	10.98690%
Enbridge Inc.	3.2	06/08/2027	23.67010%
Enbridge Inc.	5.375	09/27/2027	32.58360%
Enbridge Inc.	5.7	11/09/2027	12.93680%
Enbridge Inc.	6.625	04/12/2028	15.52050%
Enbridge Inc.	4.9	05/26/2028	12.55870%
Enbridge Inc.	8.495	01/15/2029	6.49090%
Enbridge Inc.	2.99	10/03/2029	22.55170%
Enbridge Inc.	7.22	07/24/2030	5.29020%
Enbridge Inc.	5	01/19/2032	15.67720%
Enbridge Inc.	7.2	06/18/2032	5.37530%
Enbridge Inc.	6.1	11/09/2032	23.83770%
Enbridge Inc.	5.36	05/26/2033	10.05570%
Enbridge Inc.	3.1	09/21/2033	29.68830%
Enbridge Inc.	8.747	01/15/2034	18.47980%
Enbridge Inc.	5.57	11/14/2035	0.27620%
Enbridge Inc.	5.75	09/02/2039	0.37410%
Enbridge Inc.	5.12	09/28/2040	0.17520%
Enbridge Inc.	4.24	08/27/2042	0.99090%
Enbridge Inc.	4.57	03/11/2044	1.29680%
Enbridge Inc.	4.87	11/21/2044	0.41730%
Enbridge Inc.	4.1	09/21/2051	0.58670%
Enbridge Inc.	6.51	11/09/2052	1.04390%
Enbridge Inc.	5.76	05/26/2053	0.94380%
Enbridge Inc.	4.56	03/28/2064	0.19380%
Enbridge Pipelines Inc.	3.45	09/29/2025	12.20440%
Enbridge Pipelines Inc.	3	08/10/2026	7.89060%
Enbridge Pipelines Inc.	3.52	02/22/2029	13.85620%
Enbridge Pipelines Inc.	6.5	06/11/2029	2.87710%
Enbridge Pipelines Inc.	2.82	05/12/2031	8.64910%
Enbridge Pipelines Inc.	5.08	12/19/2036	0.26430%
Enbridge Pipelines Inc.	5.35	11/10/2039	0.35840%
Enbridge Pipelines Inc.	5.33	04/06/2040	0.54210%
Enbridge Pipelines Inc.	4.55	08/17/2043	0.47940%
Enbridge Pipelines Inc.	4.55	09/29/2045	0.64730%
Enbridge Pipelines Inc.	4.13	08/09/2046	0.59690%
Enbridge Pipelines Inc.	4.33	02/22/2049	0.91150%
Enbridge Pipelines Inc.	4.2	05/12/2051	0.59880%
Enbridge Pipelines Inc.	5.82	08/17/2053	0.66130%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Enbridge Pipelines Inc.	4.1	07/18/2112	0.13660%
Energir Inc	9	05/16/2025	0.38510%
Energir Inc	2.1	04/16/2027	1.01620%
Energir Inc	7.05	10/30/2030	0.50340%
Energir Inc	6.3	10/31/2033	0.63570%
Energir Inc	5.7	07/10/2036	0.29350%
Energir Inc	3.3	03/31/2045	0.14730%
Energir Inc	3.28	10/09/2046	0.18190%
Energir Inc	3.53	05/16/2047	0.30170%
Energir LP	3.04	02/09/2032	0.94450%
Energir LP	4.67	09/27/2032	0.71380%
Energir LP	4.83	06/02/2053	0.73620%
ENMAX Corporation	3.805	12/05/2024	4.08600%
ENMAX Corporation	3.331	06/02/2025	6.03300%
ENMAX Corporation	3.836	06/05/2028	5.91100%
ENMAX Corporation	3.876	10/18/2029	5.78040%
EPCOR Utilities Inc.	0.982	06/28/2024	0.35650%
EPCOR Utilities Inc.	2.411	06/30/2031	0.61490%
EPCOR Utilities Inc.	5.65	11/16/2035	0.39380%
EPCOR Utilities Inc.	6.65	04/15/2038	0.43640%
EPCOR Utilities Inc.	5.75	11/24/2039	0.40200%
EPCOR Utilities Inc.	4.55	02/28/2042	0.52430%
EPCOR Utilities Inc.	3.554	11/27/2047	0.60210%
EPCOR Utilities Inc.	3.949	11/26/2048	0.32030%
EPCOR Utilities Inc.	3.106	07/08/2049	0.48030%
EPCOR Utilities Inc.	2.899	05/19/2050	0.39510%
EPCOR Utilities Inc.	3.287	06/28/2051	0.28170%
EPCOR Utilities Inc.	4.725	09/02/2052	0.82610%
EPCOR Utilities Inc.	5.326	10/03/2053	0.59930%
Equitable Bank	1.983	05/09/2024	8.20450%
Equitable Bank	1.939	03/10/2025	4.98170%
Equitable Bank	1.876	11/26/2025	4.84950%
Equitable Bank	3.362	03/02/2026	5.00520%
Fairfax Financial Holdings Limited	4.95	03/03/2025	7.34840%
Fairfax Financial Holdings Limited	4.7	12/16/2026	9.16540%
Fairfax Financial Holdings Limited	4.25	12/06/2027	13.08780%
Fairfax Financial Holdings Limited	4.23	06/14/2029	11.76460%
Fairfax Financial Holdings Limited	3.95	03/03/2031	19.54510%
Federation des Caisses Desjardins du Quebec	2.417	10/04/2024	3.58470%
Federation des Caisses Desjardins du Quebec	2.856	05/26/2025	3.52420%
Federation des Caisses Desjardins du Quebec	5.2	10/01/2025	3.69020%
Federation des Caisses Desjardins du Quebec	1.093	01/21/2026	3.37680%
Federation des Caisses Desjardins du Quebec	1.992	05/28/2026	3.38430%
Federation des Caisses Desjardins du Quebec	1.587	09/10/2026	1.69130%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Federation des Caisses Desjardins du Quebec	4.407	05/19/2027	3.61510%
Federation des Caisses Desjardins du Quebec	5.035	08/23/2027	3.57610%
Federation des Caisses Desjardins du Quebec	5.475	08/16/2028	1.86250%
Federation des Caisses Desjardins du Quebec	5.467	11/17/2028	4.72120%
Financement-Quebec	5.25	06/01/2034	7.48340%
Finning International Inc.	2.626	08/14/2026	3.90780%
Finning International Inc.	4.445	05/16/2028	7.20990%
Finning International Inc.	5.077	06/13/2042	0.26010%
Ford Credit Canada Limited	4.46	11/13/2024	11.34500%
Ford Credit Canada Limited	6.777	09/15/2025	10.76410%
Ford Credit Canada Limited	7	02/10/2026	10.57450%
Ford Credit Canada Limited	7.375	05/12/2026	10.86880%
Ford Credit Canada Limited	2.961	09/16/2026	12.75260%
Ford Credit Canada Limited	6.326	11/10/2026	8.62620%
Ford Credit Canada Limited	6.382	11/10/2028	8.82620%
Ford Credit Canada Limited	5.441	02/09/2029	16.01530%
Fortis Inc	2.18	05/15/2028	9.44490%
Fortis Inc	4.431	05/31/2029	12.23740%
Fortis Inc	5.677	11/08/2033	16.80550%
Fortis Inc	6.51	07/04/2039	0.41650%
FortisAlberta Inc.	3.3	09/30/2024	0.54230%
FortisAlberta Inc.	6.22	10/31/2034	0.40840%
FortisAlberta Inc.	5.4	04/21/2036	0.19310%
FortisAlberta Inc.	5.85	04/15/2038	0.20180%
FortisAlberta Inc.	7.06	02/14/2039	0.21820%
FortisAlberta Inc.	5.37	10/30/2039	0.24320%
FortisAlberta Inc.	4.54	10/18/2041	0.22190%
FortisAlberta Inc.	4.85	09/11/2043	0.27720%
FortisAlberta Inc.	4.11	09/29/2044	0.20820%
FortisAlberta Inc.	4.27	09/22/2045	0.25560%
FortisAlberta Inc.	3.34	09/21/2046	0.22100%
FortisAlberta Inc.	4.99	01/03/2047	0.20450%
FortisAlberta Inc.	3.672	09/09/2047	0.30910%
FortisAlberta Inc.	3.734	09/18/2048	0.23390%
FortisAlberta Inc.	4.8	10/27/2050	0.22850%
FortisAlberta Inc.	2.632	06/08/2051	0.21340%
FortisAlberta Inc.	4.618	05/30/2052	0.22250%
FortisAlberta Inc.	3.98	10/23/2052	0.20070%
FortisAlberta Inc.	4.862	05/26/2053	0.37060%
FortisBC Energy Inc.	2.58	04/08/2026	0.52360%
FortisBC Energy Inc.	2.42	07/18/2031	0.45930%
FortisBC Energy Inc.	6.5	05/01/2034	0.31340%
FortisBC Energy Inc.	5.9	02/26/2035	0.29250%
FortisBC Energy Inc.	5.55	09/25/2036	0.23590%
FortisBC Energy Inc.	6	10/02/2037	0.51280%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
FortisBC Energy Inc.	6.05	02/15/2038	0.50510%
FortisBC Energy Inc.	5.8	05/13/2038	0.50280%
FortisBC Energy Inc.	6.55	02/24/2039	0.21300%
FortisBC Energy Inc.	5.2	12/06/2040	0.19090%
FortisBC Energy Inc.	4.25	12/09/2041	0.16930%
FortisBC Energy Inc.	3.375	04/13/2045	0.22090%
FortisBC Energy Inc.	3.67	04/09/2046	0.23310%
FortisBC Energy Inc.	3.78	03/06/2047	0.23600%
FortisBC Energy Inc.	3.69	10/30/2047	0.26870%
FortisBC Energy Inc.	3.85	12/07/2048	0.31460%
FortisBC Energy Inc.	2.82	08/09/2049	0.25750%
FortisBC Energy Inc.	2.54	07/13/2050	0.24200%
FortisBC Energy Inc.	4.67	11/28/2052	0.26970%
FortisBC Inc.	5.6	11/09/2035	0.19250%
FortisBC Inc.	6.1	06/02/2039	0.21480%
FortisBC Inc.	4	10/28/2044	0.32260%
FortisBC Inc.	5.9	07/04/2047	0.21250%
FortisBC Inc.	5	11/24/2050	0.18270%
FortisBC Inc.	4.16	03/14/2052	0.15910%
GE Capital Canada Funding Company	5.73	10/22/2037	0.37460%
General Motors Financial of Canada LTD	5.95	05/14/2024	8.36100%
General Motors Financial of Canada LTD	1.7	07/09/2025	7.83210%
General Motors Financial of Canada LTD	1.75	04/15/2026	9.65870%
General Motors Financial of Canada LTD	3.15	02/08/2027	9.76490%
General Motors Financial of Canada LTD	5.2	02/09/2028	10.35950%
George Weston Limited	4.115	06/17/2024	4.11990%
George Weston Limited	7.1	02/05/2032	4.00940%
George Weston Limited	6.69	03/01/2033	2.69080%
Gibson Energy Inc	2.45	07/14/2025	6.45030%
Gibson Energy Inc	5.8	07/12/2026	7.24290%
Gibson Energy Inc	2.85	07/14/2027	6.27760%
Gibson Energy Inc	3.6	09/17/2029	11.59510%
Gibson Energy Inc	5.75	07/12/2033	8.87680%
Gibson Energy Inc	6.2	07/12/2053	0.38750%
Goldman Sachs Group Inc.	3.307	10/31/2024	2.69770%
Goldman Sachs Group Inc.	2.599	11/30/2026	3.36810%
Goldman Sachs Group Inc.	2.013	02/28/2028	3.18410%
Granite REIT Holdings Limited Partnership	3.062	06/04/2027	9.77860%
Granite REIT Holdings Limited Partnership	2.194	08/30/2028	9.10600%
Granite REIT Holdings Limited Partnership	6.074	04/12/2029	10.46390%
Granite REIT Holdings Limited Partnership	2.378	12/18/2030	10.32920%
Great-West Lifeco Inc.	3.6	12/31/2026	23.98460%
Great-West Lifeco Inc.	3.337	02/28/2028	1.72840%
Great-West Lifeco Inc.	2.379	05/14/2030	1.88720%
Great-West Lifeco Inc.	6.74	11/24/2031	0.80010%
Great-West Lifeco Inc.	6.67	03/21/2033	1.61700%
Great-West Lifeco Inc.	5.998	11/16/2039	0.68900%
Great-West Lifeco Inc.	2.981	07/08/2050	0.66130%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Greater Toronto Airports Authority	6.45	12/03/2027	1.25400%
Greater Toronto Airports Authority	1.54	05/03/2028	1.63000%
Greater Toronto Airports Authority	2.73	04/03/2029	1.65960%
Greater Toronto Airports Authority	6.45	07/30/2029	0.71880%
Greater Toronto Airports Authority	7.05	06/12/2030	2.10730%
Greater Toronto Airports Authority	7.1	06/04/2031	2.00580%
Greater Toronto Airports Authority	6.98	10/15/2032	1.94530%
Greater Toronto Airports Authority	6.47	02/02/2034	1.16480%
Greater Toronto Airports Authority	3.26	06/01/2037	0.78330%
Greater Toronto Airports Authority	2.75	10/17/2039	1.29100%
Greater Toronto Airports Authority	5.63	06/07/2040	0.80550%
Greater Toronto Airports Authority	5.3	02/25/2041	1.15480%
Greater Toronto Airports Authority	4.53	12/02/2041	0.71370%
Greater Toronto Airports Authority	3.15	10/05/2051	0.56820%
Halifax International Airport Authority	5.503	07/19/2041	0.28310%
Halifax International Airport Authority	4.888	11/15/2050	0.24090%
Halifax International Airport Authority	3.678	05/03/2051	0.21890%
HCN Canadian Holdings-1 LP	2.95	01/15/2027	5.73190%
Health Montreal Collective Limited Partnership	6.721	09/30/2049	2.75280%
Honda Canada Finance Inc.	2.5	06/04/2024	1.80160%
Honda Canada Finance Inc.	3.444	05/23/2025	1.78570%
Honda Canada Finance Inc.	1.337	03/17/2026	1.69700%
Honda Canada Finance Inc.	1.711	09/28/2026	1.35340%
Honda Canada Finance Inc.	4.873	09/23/2027	1.84610%
Honda Canada Finance Inc.	1.646	02/25/2028	1.93370%
Honda Canada Finance Inc.	5.73	09/28/2028	1.54700%
Hospital Infrastructure Partners (NOH) Partnership	5.439	01/31/2045	0.97910%
HSBC Bank Canada	4.81	12/16/2024	3.63140%
HSBC Bank Canada	3.403	03/24/2025	3.59400%
HSBC Bank Canada	1.782	05/20/2026	4.25670%
Hydro One Inc.	2.54	04/05/2024	2.54390%
Hydro One Inc.	1.76	02/28/2025	1.39910%
Hydro One Inc.	2.97	06/26/2025	1.23840%
Hydro One Inc.	5.54	10/20/2025	1.49260%
Hydro One Inc.	2.77	02/24/2026	1.74240%
Hydro One Inc.	4.91	01/27/2028	2.76620%
Hydro One Inc.	3.02	04/05/2029	1.84160%
Hydro One Inc.	3.93	11/30/2029	1.04100%
Hydro One Inc.	2.16	02/28/2030	1.24250%
Hydro One Inc.	7.35	06/03/2030	1.62140%
Hydro One Inc.	1.69	01/16/2031	1.18990%
Hydro One Inc.	2.23	09/17/2031	1.37600%
Hydro One Inc.	6.93	06/01/2032	2.04510%
Hydro One Inc.	4.16	01/27/2033	1.98020%
Hydro One Inc.	6.35	01/31/2034	0.78680%
Hydro One Inc.	4.39	03/01/2034	0.98040%
Hydro One Inc.	5.36	05/20/2036	1.15120%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Hydro One Inc.	4.89	03/13/2037	0.74440%
Hydro One Inc.	6.03	03/03/2039	0.62620%
Hydro One Inc.	5.49	07/16/2040	0.97700%
Hydro One Inc.	4.39	09/26/2041	0.52520%
Hydro One Inc.	6.59	04/22/2043	0.69790%
Hydro One Inc.	4.59	10/09/2043	0.77670%
Hydro One Inc.	4.17	06/06/2044	0.58490%
Hydro One Inc.	3.91	02/23/2046	0.55410%
Hydro One Inc.	5	10/19/2046	0.61030%
Hydro One Inc.	3.72	11/18/2047	0.69490%
Hydro One Inc.	3.63	06/25/2049	1.13340%
Hydro One Inc.	2.71	02/28/2050	0.62910%
Hydro One Inc.	3.64	04/05/2050	0.38300%
Hydro One Inc.	3.1	09/15/2051	0.61840%
Hydro One Inc.	4	12/22/2051	0.36130%
Hydro One Inc.	4.46	01/27/2053	0.51710%
Hydro One Inc.	4.85	11/30/2054	0.93250%
Hydro One Inc.	3.79	07/31/2062	0.46150%
Hydro One Ltd	1.41	10/15/2027	7.91710%
Hydro Quebec	2	09/01/2028	8.44680%
Hydro Quebec	3.4	09/01/2029	6.23440%
Hydro Quebec	6	08/15/2031	3.24920%
Hydro Quebec	6.5	01/16/2035	3.68180%
Hydro Quebec	6.5	02/15/2035	20.41020%
Hydro Quebec	6	02/15/2040	20.10300%
Hydro Quebec	5	02/15/2045	24.18520%
Hydro Quebec	5	02/15/2050	34.65040%
Hydro Quebec	4	02/15/2055	29.89330%
Hydro Quebec	2.1	02/15/2060	17.78920%
Hydro Quebec	4	02/15/2063	17.14820%
Hyundai Capital Canada Inc	2.008	05/12/2026	9.72870%
Hyundai Capital Canada Inc	3.196	02/16/2027	9.83210%
Hyundai Capital Canada Inc	5.565	03/08/2028	10.76810%
IA Financial Corporation	2.4	02/21/2025	1.40200%
IA Financial Corporation	3.072	09/24/2026	1.38860%
IA Financial Corporation	3.187	02/25/2027	1.02330%
IA Financial Corporation	5.685	06/20/2028	1.49010%
IGM Financial Inc	3.44	01/26/2027	1.38890%
IGM Financial Inc	6.65	12/13/2027	0.48210%
IGM Financial Inc	7.45	05/09/2031	0.61040%
IGM Financial Inc	7	12/31/2032	0.69940%
IGM Financial Inc	7.11	03/07/2033	0.61560%
IGM Financial Inc	6	12/10/2040	0.39760%
IGM Financial Inc	4.56	01/25/2047	0.33530%
IGM Financial Inc	4.115	12/09/2047	0.39870%
IGM Financial Inc	4.174	07/13/2048	0.31910%
IGM Financial Inc	4.206	03/21/2050	0.40430%
IGM Financial Inc	5.426	05/26/2053	0.58230%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Intact Financial Corp.	1.207	05/21/2024	7.65180%
Intact Financial Corp.	3.691	03/24/2025	6.15680%
Intact Financial Corp.	3.77	03/02/2026	5.12180%
Intact Financial Corp.	4.125	03/31/2026	4.62890%
Intact Financial Corp.	2.85	06/07/2027	8.33370%
Intact Financial Corp.	2.179	05/18/2028	7.05360%
Intact Financial Corp.	7.338	06/30/2028	6.20080%
Intact Financial Corp.	1.928	12/16/2030	6.22730%
Intact Financial Corp.	6.4	11/23/2039	0.52620%
Intact Financial Corp.	5.16	06/16/2042	0.46220%
Intact Financial Corp.	2.954	12/16/2050	0.39220%
Intact Financial Corp.	3.765	05/20/2053	0.37930%
Intact Financial Corp.	5.276	09/14/2054	0.79170%
Intact Financial Corp.	6.2	07/08/2061	0.20970%
Integrated Team Solutions PCH Partnership	4.875	05/31/2046	0.26160%
Integrated Team Solutions SJHC Partnership	5.946	11/30/2042	0.35780%
Inter Pipeline Limited	2.734	04/18/2024	10.32800%
Inter Pipeline Limited	3.173	03/24/2025	6.10070%
Inter Pipeline Limited	3.484	12/16/2026	8.92240%
Inter Pipeline Limited	4.232	06/01/2027	14.17000%
Inter Pipeline Limited	5.76	02/17/2028	15.77810%
Inter Pipeline Limited	5.71	05/29/2030	18.84010%
Inter Pipeline Limited	3.983	11/25/2031	16.66700%
Inter Pipeline Limited	5.849	05/18/2032	13.80590%
Inter Pipeline Limited	6.38	02/17/2033	12.73350%
Inter Pipeline Limited	6.59	02/09/2034	1.13630%
Inter Pipeline Limited	4.637	05/30/2044	0.76290%
Inter Pipeline Limited	5.091	11/27/2051	0.39960%
John Deere Financial Inc.	2.46	04/04/2024	1.27170%
John Deere Financial Inc.	1.09	07/17/2024	1.42360%
John Deere Financial Inc.	2.4	09/17/2024	0.71860%
John Deere Financial Inc.	2.41	01/14/2025	1.41580%
John Deere Financial Inc.	2.31	06/20/2025	1.05200%
John Deere Financial Inc.	1.63	04/09/2026	1.02520%
John Deere Financial Inc.	2.58	10/16/2026	1.04080%
John Deere Financial Inc.	4.36	01/20/2027	1.44580%
John Deere Financial Inc.	4.95	06/14/2027	1.84620%
John Deere Financial Inc.	1.34	09/08/2027	1.14530%
John Deere Financial Inc.	5.17	09/15/2028	2.47890%
John Deere Financial Inc.	2.81	01/19/2029	0.67000%
JPMorgan Chase & Co.	1.896	03/05/2027	4.14750%
Keyera Corp.	3.934	06/21/2028	7.96280%
Keyera Corp.	3.959	05/29/2030	9.26860%
Keyera Corp.	5.022	03/28/2032	9.82370%
Keyera Corp.	5.663	01/04/2054	0.44020%
Laurentian Bank of Canada	1.15	06/03/2024	7.12210%
Laurentian Bank of Canada	1.95	03/17/2025	7.98600%



ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Laurentian Bank of Canada	4.6	09/02/2025	8.29220%
Loblaws Companies Ltd.	3.918	06/10/2024	8.24750%
Loblaws Companies Ltd.	6.65	11/08/2027	2.20470%
Loblaws Companies Ltd.	6.45	02/09/2028	4.32340%
Loblaws Companies Ltd.	4.488	12/11/2028	8.25390%
Loblaws Companies Ltd.	6.5	01/22/2029	3.85180%
Loblaws Companies Ltd.	2.284	05/07/2030	7.56660%
Loblaws Companies Ltd.	6.85	03/01/2032	5.56580%
Loblaws Companies Ltd.	5.008	09/13/2032	10.09950%
Loblaws Companies Ltd.	6.54	02/17/2033	5.34620%
Loblaws Companies Ltd.	6.05	06/09/2034	0.38680%
Loblaws Companies Ltd.	6.15	01/29/2035	0.39040%
Loblaws Companies Ltd.	5.9	01/18/2036	0.57100%
Loblaws Companies Ltd.	6.45	03/01/2039	0.41310%
Loblaws Companies Ltd.	7	06/07/2040	0.32080%
Loblaws Companies Ltd.	5.336	09/13/2052	0.76320%
Lower Mattagami Energy Limited Partnership	3.416	06/20/2024	0.72240%
Lower Mattagami Energy Limited Partnership	2.307	10/21/2026	0.75400%
Lower Mattagami Energy Limited Partnership	2.433	05/14/2031	1.16680%
Lower Mattagami Energy Limited Partnership	4.854	10/31/2033	1.16820%
Lower Mattagami Energy Limited Partnership	5.139	05/18/2041	0.47580%
Lower Mattagami Energy Limited Partnership	4.944	09/21/2043	0.37650%
Lower Mattagami Energy Limited Partnership	4.176	02/23/2046	0.45710%
Lower Mattagami Energy Limited Partnership	4.175	04/23/2052	0.37620%
Macquarie Group Ltd.	2.723	08/21/2028	1.44740%
Magna International Inc	4.95	01/31/2031	1.24360%
Manitoba (Province of)	3.3	06/02/2024	3.42670%
Manitoba (Province of)	2.45	06/02/2025	10.96370%
Manitoba (Province of)	4.4	09/05/2025	2.76450%
Manitoba (Province of)	7.75	12/22/2025	1.21760%
Manitoba (Province of)	2.55	06/02/2026	6.98980%
Manitoba (Province of)	2.6	06/02/2027	5.47390%
Manitoba (Province of)	3	06/02/2028	7.53050%
Manitoba (Province of)	2.75	06/02/2029	5.98880%
Manitoba (Province of)	3.25	09/05/2029	1.56490%
Manitoba (Province of)	2.05	06/02/2030	4.08500%
Manitoba (Province of)	4.875	03/05/2031	0.36460%
Manitoba (Province of)	6.3	03/05/2031	1.67300%
Manitoba (Province of)	10.5	03/05/2031	3.03160%
Manitoba (Province of)	2.05	06/02/2031	5.84540%
Manitoba (Province of)	3.9	12/02/2032	7.33340%
Manitoba (Province of)	3.8	06/02/2033	6.58570%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Manitoba (Province of)	3.75	09/05/2033	0.57200%
Manitoba (Province of)	5.7	03/05/2037	3.63150%
Manitoba (Province of)	4.6	03/05/2038	4.43080%
Manitoba (Province of)	4.25	03/05/2039	0.92680%
Manitoba (Province of)	4.65	03/05/2040	3.73190%
Manitoba (Province of)	6.2	03/05/2040	1.52200%
Manitoba (Province of)	4.1	03/05/2041	5.64960%
Manitoba (Province of)	4.4	03/05/2042	1.80140%
Manitoba (Province of)	6	03/05/2042	1.89670%
Manitoba (Province of)	3.35	03/05/2043	2.13340%
Manitoba (Province of)	5.8	03/05/2044	0.64030%
Manitoba (Province of)	5	09/05/2044	0.76360%
Manitoba (Province of)	4.05	09/05/2045	6.39640%
Manitoba (Province of)	2.85	09/05/2046	6.79280%
Manitoba (Province of)	3.4	09/05/2048	8.00620%
Manitoba (Province of)	3.2	03/05/2050	9.38180%
Manitoba (Province of)	4.7	03/05/2050	1.65890%
Manitoba (Province of)	2.05	09/05/2052	5.05240%
Manitoba (Province of)	3.15	09/05/2052	2.20850%
Manitoba (Province of)	3.8	09/05/2053	7.79340%
Manitoba (Province of)	5.2	03/05/2060	1.65320%
Manitoba (Province of)	3.45	03/05/2063	4.46700%
Manitoba (Province of)	4.625	03/05/2063	1.20130%
Manitoba (Province of)	3.1	03/05/2068	4.58420%
Manitoba (Province of)	2.95	09/05/2120	1.80540%
Manitoba Telecom Services Inc.	4	05/27/2024	4.65340%
Manulife Bank of Canada	2.378	11/19/2024	1.78090%
Manulife Bank of Canada	1.504	06/25/2025	1.73090%
Manulife Bank of Canada	1.337	02/26/2026	1.69040%
Manulife Bank of Canada	1.536	09/14/2026	1.68440%
Manulife Bank of Canada	2.864	02/16/2027	2.05730%
Manulife Finance (Delaware) LP	5.059	12/15/2036	1.15330%
Manulife Financial Corporation	3.049	08/20/2024	15.23140%
Manulife Financial Corporation	2.237	05/12/2025	19.93640%
Manulife Financial Corporation	3.375	06/19/2026	32.37700%
Manulife Financial Corporation	4.1	03/19/2027	19.67410%
Manulife Financial Corporation	7.117	06/19/2027	20.78750%
Manulife Financial Corporation	5.409	03/10/2028	25.61890%
Manulife Financial Corporation	2.818	05/13/2030	21.84490%
McDonald's Corporation	3.125	03/04/2025	20.41000%
Mercedes-Benz Finance Canada Inc.	2.97	03/13/2024	1.09610%
Mercedes-Benz Finance Canada Inc.	1.65	09/22/2025	1.73020%
Mercedes-Benz Finance Canada Inc.	5.2	12/04/2025	1.10760%
Mercedes-Benz Finance Canada Inc.	5.14	06/29/2026	1.83640%
Mercedes-Benz Finance Canada Inc.	5.12	06/27/2028	0.92740%
Metro Inc.	1.922	12/02/2024	6.04140%
Metro Inc.	3.39	12/06/2027	8.94760%
Metro Inc.	4.657	02/07/2033	7.31060%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Metro Inc.	5.97	10/15/2035	0.79380%
Metro Inc.	5.03	12/01/2044	0.53800%
Metro Inc.	4.27	12/04/2047	0.72670%
Metro Inc.	3.413	02/28/2050	0.55010%
Metropolitan Life Global Funding I	3.257	04/01/2025	0.79580%
Metropolitan Life Global Funding I	5.18	06/15/2026	1.49570%
Metropolitan Life Global Funding I	1.95	03/20/2028	2.19410%
Metropolitan Life Global Funding I	2.45	01/12/2029	1.09490%
Molson Coors International L.P.	3.44	07/15/2026	9.96690%
Mondelez International Inc.	3.25	03/07/2025	12.24260%
Morgan Stanley	1.779	08/04/2026	3.32200%
Mosaic Transit Partners General Partnership	4.47	02/28/2053	0.19060%
Mountain View Partners GP	3.974	03/31/2051	0.58240%
National Australia Bank Ltd.	3.515	06/12/2025	19.96460%
National Bank of Canada	2.983	03/04/2024	3.65800%
National Bank of Canada	2.545	07/12/2024	3.58460%
National Bank of Canada	2.58	02/03/2025	5.29560%
National Bank of Canada	1.573	08/18/2025	2.57490%
National Bank of Canada	5.296	11/03/2025	3.68280%
National Bank of Canada	1.534	06/15/2026	2.53010%
National Bank of Canada	2.237	11/04/2026	3.41030%
National Bank of Canada	4.968	12/07/2026	1.83470%
National Bank of Canada	5.426	08/16/2027	15.48100%
National Bank of Canada	5.219	06/14/2028	6.49540%
National Grid Electricity Transmission PLC	2.301	06/22/2029	18.24690%
National Grid Electricity Transmission PLC	5.221	09/16/2031	13.70770%
NAV Canada	0.937	02/09/2026	0.71100%
NAV Canada	7.4	06/01/2027	0.61140%
Nestle Holdings Inc.	2.192	01/26/2029	4.86810%
Newfoundland & Lab(Province Of) Cda	2.3	06/02/2025	3.89060%
Newfoundland & Lab(Province Of) Cda	9.15	07/07/2025	0.40580%
Newfoundland & Lab(Province Of) Cda	8.45	02/05/2026	0.61240%
Newfoundland & Lab(Province Of) Cda	3	06/02/2026	3.71390%
Newfoundland & Lab(Province Of) Cda	1.25	06/02/2027	1.73690%
Newfoundland & Lab(Province Of) Cda	3.85	10/17/2027	5.33920%
Newfoundland & Lab(Province Of) Cda	6.15	04/17/2028	1.87480%
Newfoundland & Lab(Province Of) Cda	2.85	06/02/2028	4.54610%
Newfoundland & Lab(Province Of) Cda	2.85	06/02/2029	3.32830%
Newfoundland & Lab(Province Of) Cda	6.5	10/17/2029	0.80040%
Newfoundland & Lab(Province Of) Cda	1.75	06/02/2030	3.05660%
Newfoundland & Lab(Province Of) Cda	6.55	10/17/2030	1.82380%
Newfoundland & Lab(Province Of) Cda	2.05	06/02/2031	2.74110%
Newfoundland & Lab(Province Of) Cda	4.15	06/02/2033	2.68630%
Newfoundland & Lab(Province Of) Cda	5.6	10/17/2033	1.50460%
Newfoundland & Lab(Province Of) Cda	5.7	10/17/2035	1.51920%
Newfoundland & Lab(Province Of) Cda	4.5	04/17/2037	1.58000%
Newfoundland & Lab(Province Of) Cda	4.65	10/17/2040	2.95580%
Newfoundland & Lab(Province Of) Cda	6.24	10/17/2042	1.32260%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Newfoundland & Lab(Province Of) Cda	3.3	10/17/2046	7.45380%
Newfoundland & Lab(Province Of) Cda	3.7	10/17/2048	5.22740%
Newfoundland & Lab(Province Of) Cda	2.65	10/17/2050	5.98270%
Newfoundland & Lab(Province Of) Cda	3.15	12/02/2052	2.59820%
Newfoundland & Lab(Province Of) Cda	4.1	10/17/2054	2.50300%
Newfoundland and Labrador Hydro-Electric Corporation	8.4	02/27/2026	1.22430%
Newfoundland and Labrador Hydro-Electric Corporation	6.65	08/27/2031	1.20770%
Newfoundland and Labrador Hydro-Electric Corporation	5.7	07/14/2033	0.61870%
Newfoundland and Labrador Hydro-Electric Corporation	3.6	12/01/2045	1.91050%
Nissan Canada Inc	1.626	03/18/2024	10.31440%
Nissan Canada Inc	2.103	09/22/2025	9.84670%
North West Redwater Partnership / NWR Financing Co Ltd	3.2	07/22/2024	1.79520%
North West Redwater Partnership / NWR Financing Co Ltd	3.2	04/24/2026	1.76640%
North West Redwater Partnership / NWR Financing Co Ltd	2	12/01/2026	1.69040%
North West Redwater Partnership / NWR Financing Co Ltd	2.8	06/01/2027	2.57810%
North West Redwater Partnership / NWR Financing Co Ltd	4.25	06/01/2029	1.91920%
North West Redwater Partnership / NWR Financing Co Ltd	2.8	06/01/2031	3.11250%
North West Redwater Partnership / NWR Financing Co Ltd	4.15	06/01/2033	2.16470%
North West Redwater Partnership / NWR Financing Co Ltd	3.65	06/01/2035	1.22060%
North West Redwater Partnership / NWR Financing Co Ltd	4.75	06/01/2037	0.89570%
North West Redwater Partnership / NWR Financing Co Ltd	4.35	01/10/2039	0.84690%
North West Redwater Partnership / NWR Financing Co Ltd	3.7	02/23/2043	0.75730%
North West Redwater Partnership / NWR Financing Co Ltd	4.05	07/22/2044	1.27490%
North West Redwater Partnership / NWR Financing Co Ltd	3.75	06/01/2051	0.89690%
Northwest Territories Government	2.2	09/29/2051	0.51840%
Northwestconnect General Partnership	5.95	04/30/2041	0.39890%
NOVA Gas Transmission Ltd	9.9	12/16/2024	2.12970%
NOVA Gas Transmission Ltd	7	07/17/2028	2.10490%
NOVA Gas Transmission Ltd	6.3	05/27/2030	2.55940%
Nova Scotia Power Inc.	8.85	05/19/2025	2.69370%
Nova Scotia Power Inc.	4.951	11/15/2032	7.24650%
Nova Scotia Power Inc.	6.95	08/25/2033	5.47480%
Nova Scotia Power Inc.	5.67	11/14/2035	0.28300%
Nova Scotia Power Inc.	5.95	07/27/2039	0.38460%
Nova Scotia Power Inc.	5.61	06/15/2040	0.55730%
Nova Scotia Power Inc.	4.15	03/06/2042	0.39390%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Nova Scotia Power Inc.	4.5	07/20/2043	0.48870%
Nova Scotia Power Inc.	3.612	05/01/2045	0.25050%
Nova Scotia Power Inc.	3.571	04/05/2049	0.55820%
Nova Scotia Power Inc.	3.307	04/25/2050	0.39450%
Nova Scotia Power Inc.	5.355	03/24/2053	0.36930%
Ontario (Province Of)	3.5	06/02/2024	44.01650%
Ontario (Province Of)	2.3	09/08/2024	13.24920%
Ontario (Province Of)	2.65	02/05/2025	10.06680%
Ontario (Province Of)	2.6	06/02/2025	50.66300%
Ontario (Province Of)	9.5	06/02/2025	1.88840%
Ontario (Province Of)	1.75	09/08/2025	33.24070%
Ontario (Province Of)	8.5	12/02/2025	4.11900%
Ontario (Province Of)	2.4	06/02/2026	27.49290%
Ontario (Province Of)	8	06/02/2026	4.17080%
Ontario (Province Of)	1.35	09/08/2026	7.13110%
Ontario (Province Of)	8	12/02/2026	1.63850%
Ontario (Province Of)	1.85	02/01/2027	11.59600%
Ontario (Province Of)	2.6	06/02/2027	30.66270%
Ontario (Province Of)	7.6	06/02/2027	20.64180%
Ontario (Province Of)	1.05	09/08/2027	6.89770%
Ontario (Province Of)	3.6	03/08/2028	20.92930%
Ontario (Province Of)	2.9	06/02/2028	34.97360%
Ontario (Province Of)	3.4	09/08/2028	7.53240%
Ontario (Province Of)	6.5	03/08/2029	18.97980%
Ontario (Province Of)	2.7	06/02/2029	30.98980%
Ontario (Province Of)	1.55	11/01/2029	17.03990%
Ontario (Province Of)	2.05	06/02/2030	36.68300%
Ontario (Province Of)	1.35	12/02/2030	20.77420%
Ontario (Province Of)	2.15	06/02/2031	27.50440%
Ontario (Province Of)	5.2	06/02/2031	0.50580%
Ontario (Province Of)	6.2	06/02/2031	12.07400%
Ontario (Province Of)	2.25	12/02/2031	19.68320%
Ontario (Province Of)	4.05	02/02/2032	10.50760%
Ontario (Province Of)	3.75	06/02/2032	33.24740%
Ontario (Province Of)	5.85	03/08/2033	18.83390%
Ontario (Province Of)	3.65	06/02/2033	56.44170%
Ontario (Province Of)	4.15	06/02/2034	5.65650%
Ontario (Province Of)	9.75	11/03/2034	1.68420%
Ontario (Province Of)	9.5	01/12/2035	0.71980%
Ontario (Province Of)	5.6	06/02/2035	37.31600%
Ontario (Province Of)	4.7	06/02/2037	42.89400%
Ontario (Province Of)	5.2	12/02/2037	0.49530%
Ontario (Province Of)	4.6	06/02/2039	45.20990%
Ontario (Province Of)	5.65	07/13/2039	1.14660%
Ontario (Province Of)	5.7	12/02/2039	7.70650%
Ontario (Province Of)	4.65	06/02/2041	54.36100%
Ontario (Province Of)	6.2	12/02/2041	1.85830%
Ontario (Province Of)	6	06/02/2042	1.28440%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Ontario (Province Of)	3.5	06/02/2043	44.76090%
Ontario (Province Of)	3.45	06/02/2045	63.10920%
Ontario (Province Of)	4.5	06/02/2045	0.79650%
Ontario (Province Of)	4.85	06/02/2046	0.74470%
Ontario (Province Of)	2.9	12/02/2046	52.29820%
Ontario (Province Of)	2.8	06/02/2048	44.04980%
Ontario (Province Of)	2.9	06/02/2049	46.61310%
Ontario (Province Of)	2.65	12/02/2050	47.05070%
Ontario (Province Of)	1.9	12/02/2051	35.52980%
Ontario (Province Of)	2.55	12/02/2052	26.75130%
Ontario (Province Of)	3.75	12/02/2053	51.32560%
Ontario (Province Of)	4.15	12/02/2054	33.15320%
Ontario (Province Of)	3.25	06/02/2062	1.73160%
Ontario Electricity Financial Corporation (OEFC)	8.5	05/26/2025	2.02270%
Ontario Electricity Financial Corporation (OEFC)	9	05/26/2025	2.03790%
Ontario Electricity Financial Corporation (OEFC)	8.25	06/22/2026	4.17420%
Ontario Infrastructure Projects Corporation	4.7	06/01/2037	1.37010%
Ontario Power Generation Inc	2.893	04/08/2025	8.11240%
Ontario Power Generation Inc	1.17	04/22/2026	7.65140%
Ontario Power Generation Inc	3.315	10/04/2027	10.00220%
Ontario Power Generation Inc	2.977	09/13/2029	11.50640%
Ontario Power Generation Inc	3.215	04/08/2030	18.43310%
Ontario Power Generation Inc	4.922	07/19/2032	7.48820%
Ontario Power Generation Inc	3.838	06/22/2048	0.69270%
Ontario Power Generation Inc	4.248	01/18/2049	0.81860%
Ontario Power Generation Inc	3.651	09/13/2050	0.44880%
Ontario Power Generation Inc	2.947	02/21/2051	0.63780%
Ottawa MacDonald-Cartier International Airport Authority	2.698	05/05/2031	0.30550%
Pembina Pipeline Corporation	3.54	02/03/2025	9.11450%
Pembina Pipeline Corporation	5.72	06/22/2026	6.22450%
Pembina Pipeline Corporation	3.71	08/11/2026	12.00380%
Pembina Pipeline Corporation	4.24	06/15/2027	10.19090%
Pembina Pipeline Corporation	4.02	03/27/2028	13.17890%
Pembina Pipeline Corporation	3.62	04/03/2029	15.24440%
Pembina Pipeline Corporation	3.31	02/01/2030	13.47390%
Pembina Pipeline Corporation	3.53	12/10/2031	11.08750%
Pembina Pipeline Corporation	5.02	01/12/2032	14.61150%
Pembina Pipeline Corporation	5.21	01/12/2034	18.74290%
Pembina Pipeline Corporation	4.75	04/30/2043	0.73470%
Pembina Pipeline Corporation	4.81	03/25/2044	0.98950%
Pembina Pipeline Corporation	4.74	01/21/2047	0.87630%
Pembina Pipeline Corporation	4.75	03/26/2048	1.29710%
Pembina Pipeline Corporation	4.54	04/03/2049	1.09450%
Pembina Pipeline Corporation	4.67	05/28/2050	0.63010%
Pembina Pipeline Corporation	4.49	12/10/2051	0.76220%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Pembina Pipeline Corporation	5.67	01/12/2054	1.07910%
Penske Truck Leasing Canada Inc.	2.7	09/30/2024	2.75750%
Penske Truck Leasing Canada Inc.	5.44	12/08/2025	5.70730%
Pepsico Inc	2.15	05/06/2024	2.71190%
Plenary Health Bridgepoint LP	7.246	08/31/2042	0.45050%
Plenary Health Care Partnerships Humber LP	4.895	05/31/2039	0.57170%
Plenary Health Care Partnerships Humber LP	4.822	11/30/2044	0.26000%
Plenary Health Hamilton LP	5.796	05/31/2043	0.42600%
Power Corporation of Canada	8.57	04/22/2039	0.36320%
Power Corporation of Canada	4.81	01/31/2047	0.42540%
Power Corporation of Canada	4.455	07/27/2048	0.40320%
Power Financial Corp.	6.9	03/11/2033	0.99730%
Prologis L.P.	5.25	01/15/2031	1.81450%
Province of Alberta	3.1	06/01/2024	10.77570%
Province of Alberta	2.35	06/01/2025	13.73300%
Province of Alberta	2.2	06/01/2026	13.50090%
Province of Alberta	2.55	06/01/2027	20.77870%
Province of Alberta	2.9	12/01/2028	12.02380%
Province of Alberta	2.9	09/20/2029	6.94540%
Province of Alberta	2.05	06/01/2030	25.49970%
Province of Alberta	1.65	06/01/2031	10.47180%
Province of Alberta	3.5	06/01/2031	4.32490%
Province of Alberta	4.15	06/01/2033	9.74730%
Province of Alberta	3.9	12/01/2033	8.03680%
Province of Alberta	4.5	12/01/2040	2.74300%
Province of Alberta	3.45	12/01/2043	9.84190%
Province of Alberta	3.3	12/01/2046	19.71920%
Province of Alberta	3.05	12/01/2048	24.76570%
Province of Alberta	3.1	06/01/2050	32.30940%
Province of Alberta	2.95	06/01/2052	12.30910%
Province of Alberta	4.45	12/01/2054	2.78170%
Province of Alberta	2.85	06/01/2071	0.38790%
Province of Alberta	3.06	06/01/2120	2.14610%
Province of British Columbia	7.875	08/23/2024	0.77030%
Province of British Columbia	9	08/23/2024	2.32400%
Province of British Columbia	2.85	06/18/2025	15.11400%
Province of British Columbia	2.3	06/18/2026	5.47830%
Province of British Columbia	2.55	06/18/2027	8.37160%
Province of British Columbia	6.15	11/19/2027	2.06400%
Province of British Columbia	5.62	08/17/2028	0.80960%
Province of British Columbia	2.95	12/18/2028	7.29460%
Province of British Columbia	5.7	06/18/2029	8.76450%
Province of British Columbia	5.861	06/18/2029	0.96490%
Province of British Columbia	2.2	06/18/2030	13.35490%
Province of British Columbia	1.55	06/18/2031	11.26300%
Province of British Columbia	5	06/18/2031	3.85350%
Province of British Columbia	6.35	06/18/2031	5.66970%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Province of British Columbia	3.2	06/18/2032	8.24710%
Province of British Columbia	3.55	06/18/2033	12.94290%
Province of British Columbia	4.15	06/18/2034	4.96520%
Province of British Columbia	5.4	06/18/2035	2.49830%
Province of British Columbia	4.7	06/18/2037	7.06080%
Province of British Columbia	5.75	01/09/2039	0.80190%
Province of British Columbia	4.95	06/18/2040	11.11460%
Province of British Columbia	4.3	06/18/2042	17.18750%
Province of British Columbia	5.25	06/18/2043	0.74450%
Province of British Columbia	3.2	06/18/2044	15.54970%
Province of British Columbia	5.75	08/23/2044	0.62340%
Province of British Columbia	2.8	06/18/2048	17.26570%
Province of British Columbia	4.9	06/18/2048	2.66760%
Province of British Columbia	2.95	06/18/2050	22.65250%
Province of British Columbia	2.75	06/18/2052	14.58080%
Province of British Columbia	4.25	12/18/2053	14.87340%
Province of British Columbia	3.5	06/18/2055	0.73110%
Province of British Columbia	3.3	06/18/2062	0.82940%
Province of New Brunswick	3.65	06/03/2024	3.24180%
Province of New Brunswick	1.8	08/14/2025	3.65160%
Province of New Brunswick	2.6	08/14/2026	3.65560%
Province of New Brunswick	2.35	08/14/2027	3.59120%
Province of New Brunswick	3.1	08/14/2028	4.38730%
Province of New Brunswick	5.65	12/27/2028	2.04470%
Province of New Brunswick	2.55	08/14/2031	1.89480%
Province of New Brunswick	3.95	08/14/2032	4.14210%
Province of New Brunswick	4.45	08/14/2033	4.12780%
Province of New Brunswick	5.5	01/27/2034	2.72900%
Province of New Brunswick	4.65	09/26/2035	3.05980%
Province of New Brunswick	4.55	03/26/2037	4.18090%
Province of New Brunswick	4.8	09/26/2039	5.70130%
Province of New Brunswick	4.8	06/03/2041	5.50160%
Province of New Brunswick	3.55	06/03/2043	4.75600%
Province of New Brunswick	3.8	08/14/2045	5.05850%
Province of New Brunswick	3.1	08/14/2048	4.09180%
Province of New Brunswick	3.05	08/14/2050	5.27420%
Province of New Brunswick	2.9	08/14/2052	2.03340%
Province of New Brunswick	5	08/14/2054	1.48530%
Province of New Brunswick	3.55	06/03/2055	1.19850%
Province of New Brunswick	3.55	06/03/2065	2.15260%
Province of Nova Scotia	1.35	04/21/2025	1.96640%
Province of Nova Scotia	2.15	06/01/2025	1.11010%
Province of Nova Scotia	2.1	06/01/2027	2.33240%
Province of Nova Scotia	6.6	06/01/2027	2.27970%
Province of Nova Scotia	1.1	06/01/2028	3.71610%
Province of Nova Scotia	4.05	06/01/2029	2.13240%
Province of Nova Scotia	2	09/01/2030	3.76420%
Province of Nova Scotia	2.4	12/01/2031	2.81470%



ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Province of Nova Scotia	6.6	12/01/2031	1.23860%
Province of Nova Scotia	4.05	06/01/2033	2.68970%
Province of Nova Scotia	5.8	06/01/2033	3.05340%
Province of Nova Scotia	4.9	06/01/2035	1.67150%
Province of Nova Scotia	4.5	06/01/2037	3.44150%
Province of Nova Scotia	4.7	06/01/2041	4.41090%
Province of Nova Scotia	4.4	06/01/2042	4.69270%
Province of Nova Scotia	3.45	06/01/2045	1.25790%
Province of Nova Scotia	3.15	12/01/2051	7.23800%
Province of Nova Scotia	4.75	12/01/2054	2.88790%
Province of Nova Scotia	3.5	06/02/2062	5.67320%
Province of Prince Edward Island	2.35	08/25/2025	0.45850%
Province of Prince Edward Island	6.1	07/29/2027	0.40210%
Province of Prince Edward Island	1.2	02/11/2028	0.42550%
Province of Prince Edward Island	1.85	07/27/2031	0.59960%
Province of Prince Edward Island	6.25	01/29/2032	0.39790%
Province of Prince Edward Island	3.75	12/01/2032	0.87380%
Province of Prince Edward Island	5.6	02/21/2034	0.48620%
Province of Prince Edward Island	4.05	06/02/2034	0.88670%
Province of Prince Edward Island	5.7	06/15/2035	0.50380%
Province of Prince Edward Island	5.3	05/19/2036	0.48780%
Province of Prince Edward Island	4.65	11/19/2037	0.92280%
Province of Prince Edward Island	4.6	05/19/2041	0.90990%
Province of Prince Edward Island	3.65	06/27/2042	0.80190%
Province of Prince Edward Island	2.65	12/01/2051	0.72170%
Province of Prince Edward Island	3.6	01/17/2053	1.24950%
Province of Prince Edward Island	3.85	07/17/2054	0.49730%
Province of Saskatchewan	3.2	06/03/2024	4.75690%
Province of Saskatchewan	8.75	05/30/2025	0.71110%
Province of Saskatchewan	0.8	09/02/2025	4.32670%
Province of Saskatchewan	2.55	06/02/2026	5.79420%
Province of Saskatchewan	2.65	06/02/2027	3.65620%
Province of Saskatchewan	3.05	12/02/2028	4.76480%
Province of Saskatchewan	5.75	03/05/2029	1.36020%
Province of Saskatchewan	6.35	01/25/2030	0.78730%
Province of Saskatchewan	2.2	06/02/2030	4.12760%
Province of Saskatchewan	2.15	06/02/2031	4.96320%
Province of Saskatchewan	6.4	09/05/2031	2.27070%
Province of Saskatchewan	3.9	06/02/2033	4.44220%
Province of Saskatchewan	5.8	09/05/2033	2.32990%
Province of Saskatchewan	5.6	09/05/2035	2.06090%
Province of Saskatchewan	5	03/05/2037	2.08210%
Province of Saskatchewan	4.75	06/01/2040	4.95650%
Province of Saskatchewan	3.4	02/03/2042	3.13940%
Province of Saskatchewan	3.9	06/02/2045	6.08380%
Province of Saskatchewan	2.75	12/02/2046	7.56990%
Province of Saskatchewan	3.3	06/02/2048	8.02250%
Province of Saskatchewan	3.1	06/02/2050	9.08510%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Province of Saskatchewan	2.8	12/02/2052	5.43820%
Province of Saskatchewan	3.75	03/05/2054	2.99320%
Province of Saskatchewan	4.2	12/02/2054	3.11300%
Province of Saskatchewan	2.95	06/02/2058	2.22820%
Province of Saskatchewan	2.35	06/02/2060	0.88690%
Province of Saskatchewan	3.8	06/02/2062	0.50980%
Quebec (Province Of)	3.75	09/01/2024	23.05720%
Quebec (Province Of)	5.35	06/01/2025	2.52710%
Quebec (Province Of)	2.6	07/06/2025	1.85520%
Quebec (Province Of)	2.75	09/01/2025	26.99580%
Quebec (Province Of)	7.5	04/01/2026	0.69040%
Quebec (Province Of)	8.5	04/01/2026	9.22920%
Quebec (Province Of)	2.5	09/01/2026	22.15970%
Quebec (Province Of)	1.85	02/13/2027	1.78220%
Quebec (Province Of)	2.75	09/01/2027	22.15490%
Quebec (Province Of)	2.75	09/01/2028	21.93890%
Quebec (Province Of)	2.3	09/01/2029	21.20340%
Quebec (Province Of)	6	10/01/2029	10.79490%
Quebec (Province Of)	1.9	09/01/2030	33.70490%
Quebec (Province Of)	2.1	05/27/2031	1.55290%
Quebec (Province Of)	1.5	09/01/2031	26.59170%
Quebec (Province Of)	3.65	05/20/2032	3.43350%
Quebec (Province Of)	6.25	06/01/2032	17.06840%
Quebec (Province Of)	3.25	09/01/2032	35.97200%
Quebec (Province Of)	3.9	11/22/2032	6.26840%
Quebec (Province Of)	3.6	09/01/2033	39.37680%
Quebec (Province Of)	5.75	12/01/2036	21.19840%
Quebec (Province Of)	5	12/01/2038	24.31920%
Quebec (Province Of)	5	12/01/2041	44.75940%
Quebec (Province Of)	4.25	12/01/2043	33.28650%
Quebec (Province Of)	3.5	12/01/2045	39.56130%
Quebec (Province Of)	3.5	12/01/2048	45.75410%
Quebec (Province Of)	5	09/21/2051	2.09840%
Quebec (Province Of)	3.1	12/01/2051	51.01500%
Quebec (Province Of)	2.85	12/01/2053	39.63120%
Quebec (Province Of)	4.4	12/01/2055	44.08350%
Quebec (Province Of)	0	12/01/2056	4.07100%
Quebec (Province Of)	6.7	09/21/2062	0.98500%
Quebec (Province Of)	6.35	09/21/2065	6.01630%
Quebec (Province Of)	0	12/01/2076	1.94100%
Reliance Lp	3.836	03/15/2025	8.21350%
Reliance Lp	3.75	03/15/2026	7.09300%
Reliance Lp	2.68	12/01/2027	8.12300%
Reliance Lp	2.67	08/01/2028	7.36970%
RioCan Real Estate Investment Trust	2.576	02/12/2025	10.00360%
RioCan Real Estate Investment Trust	1.974	06/15/2026	9.61860%
RioCan Real Estate Investment Trust	6.488	09/29/2026	6.36580%
RioCan Real Estate Investment Trust	2.361	03/10/2027	6.70550%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
RioCan Real Estate Investment Trust	5.611	10/06/2027	4.24190%
RioCan Real Estate Investment Trust	2.829	11/08/2028	8.37580%
RioCan Real Estate Investment Trust	4.628	05/01/2029	5.99450%
RioCan Real Estate Investment Trust	5.962	10/01/2029	7.81310%
Rogers Communications Inc.	4	03/13/2024	12.52720%
Rogers Communications Inc.	3.1	04/15/2025	25.35570%
Rogers Communications Inc.	5.65	09/21/2026	10.73290%
Rogers Communications Inc.	3.8	03/01/2027	6.10070%
Rogers Communications Inc.	3.65	03/31/2027	30.24210%
Rogers Communications Inc.	5.7	09/21/2028	21.73080%
Rogers Communications Inc.	4.4	11/02/2028	10.21800%
Rogers Communications Inc.	3.75	04/15/2029	23.53140%
Rogers Communications Inc.	3.25	05/01/2029	22.87830%
Rogers Communications Inc.	3.3	12/10/2029	11.29630%
Rogers Communications Inc.	5.8	09/21/2030	13.06230%
Rogers Communications Inc.	2.9	12/09/2030	10.83330%
Rogers Communications Inc.	4.25	04/15/2032	23.46750%
Rogers Communications Inc.	5.9	09/21/2033	26.34510%
Rogers Communications Inc.	6.68	11/04/2039	1.02240%
Rogers Communications Inc.	6.75	11/09/2039	2.98360%
Rogers Communications Inc.	6.11	08/25/2040	1.52530%
Rogers Communications Inc.	6.56	03/22/2041	0.81630%
Rogers Communications Inc.	4.25	12/09/2049	0.44550%
Rogers Communications Inc.	5.25	04/15/2052	1.78320%
Royal Bank of Canada	2.352	07/02/2024	7.17330%
Royal Bank of Canada	2.74	07/25/2024	5.36500%
Royal Bank of Canada	2.609	11/01/2024	8.94220%
Royal Bank of Canada	2.88	12/23/2024	5.33100%
Royal Bank of Canada	1.936	05/01/2025	5.25930%
Royal Bank of Canada	2.088	06/30/2025	4.34240%
Royal Bank of Canada	4.93	07/16/2025	2.14970%
Royal Bank of Canada	3.369	09/29/2025	10.70360%
Royal Bank of Canada	1.589	05/04/2026	4.25440%
Royal Bank of Canada	5.341	06/23/2026	4.60410%
Royal Bank of Canada	5.235	11/02/2026	6.49580%
Royal Bank of Canada	2.14	11/03/2026	5.89720%
Royal Bank of Canada	3.65	11/24/2026	16.05750%
Royal Bank of Canada	2.328	01/28/2027	7.62050%
Royal Bank of Canada	2.94	05/03/2027	3.41850%
Royal Bank of Canada	4.612	07/26/2027	7.22930%
Royal Bank of Canada	4.642	01/17/2028	7.24510%
Royal Bank of Canada	1.67	01/28/2028	3.18970%
Royal Bank of Canada	5.01	02/01/2028	5.42040%
Royal Bank of Canada	4.632	05/01/2028	9.14190%
Royal Bank of Canada	1.833	07/31/2028	3.24560%
Royal Bank of Canada	5.228	06/24/2030	4.55030%
Sagen MI Canada Inc	2.955	03/01/2027	5.72620%
Sagen MI Canada Inc	5.909	05/19/2028	4.13220%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Sagen MI Canada Inc	3.261	03/05/2031	6.19400%
Sagen MI Canada Inc	4.95	03/24/2031	3.24780%
Saputo Inc.	2.876	11/19/2024	8.13350%
Saputo Inc.	3.603	08/14/2025	7.03900%
Saputo Inc.	1.415	06/19/2026	6.67450%
Saputo Inc.	2.242	06/16/2027	13.32960%
Saputo Inc.	2.297	06/22/2028	5.59790%
Saputo Inc.	5.25	11/29/2029	7.55350%
Saputo Inc.	5.492	11/20/2030	14.09840%
Scotiabank Capital Trust	5.65	12/31/2036	1.41790%
Sea to Sky Highway Investment Limited Partnership	2.629	08/31/2030	0.97230%
SGTP Highway Bypass Ltd	4.105	01/31/2045	0.73390%
SNC-Lavalin Innisfree McGill Finance Inc	6.632	06/30/2044	1.32600%
Sobeys Inc.	6.06	10/29/2035	0.33690%
Sobeys Inc.	5.79	10/06/2036	0.23360%
Sobeys Inc.	6.64	06/07/2040	0.30300%
Sun Life Assurance Co.of Canada	6.3	05/15/2028	0.57630%
Sun Life Capital Trust	7.093	06/30/2052	0.39040%
Sun Life Financial Inc.	2.38	08/13/2024	2.67180%
Sun Life Financial Inc.	3.6	06/30/2026	16.31260%
Sun Life Financial Inc.	2.46	11/18/2026	1.70410%
Sun Life Financial Inc.	2.58	05/10/2027	3.39320%
Sun Life Financial Inc.	2.8	11/21/2028	3.31920%
Sun Life Financial Inc.	4.78	08/10/2029	2.27750%
Sun Life Financial Inc.	5.5	07/04/2030	1.82090%
Sun Life Financial Inc.	2.06	10/01/2030	2.23510%
Sun Life Financial Inc.	3.15	11/18/2031	1.55590%
Sun Life Financial Inc.	5.4	05/29/2037	0.73870%
Suncor Energy Inc.	5.6	11/17/2025	21.04730%
Suncor Energy Inc.	3	09/14/2026	2.28700%
Suncor Energy Inc.	5.4	11/17/2026	10.60650%
Suncor Energy Inc.	5	04/09/2030	3.81290%
Suncor Energy Inc.	5.39	03/26/2037	0.50900%
Suncor Energy Inc.	4.34	09/13/2046	0.48070%
Suncor Energy Inc.	3.95	03/04/2051	0.74340%
Sysco Canada Inc	3.65	04/25/2025	10.20850%
Telus Corp.	3.35	04/01/2024	22.84050%
Telus Corp.	3.75	01/17/2025	16.28580%
Telus Corp.	3.75	03/10/2026	12.26990%
Telus Corp.	2.75	07/08/2026	15.74500%
Telus Corp.	2.35	01/27/2028	11.32830%
Telus Corp.	3.625	03/01/2028	12.05780%
Telus Corp.	3.3	05/02/2029	23.06690%
Telus Corp.	5	09/13/2029	8.81010%
Telus Corp.	3.15	02/19/2030	13.38130%
Telus Corp.	5.6	09/09/2030	12.98510%
Telus Corp.	2.05	10/07/2030	10.41270%
Telus Corp.	2.85	11/13/2031	15.98060%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Telus Corp.	5.25	11/15/2032	27.61720%
Telus Corp.	4.95	03/28/2033	12.34240%
Telus Corp.	5.75	09/08/2033	28.62430%
Telus Corp.	4.4	04/01/2043	0.95990%
Telus Corp.	5.15	11/26/2043	0.69910%
Telus Corp.	4.85	04/05/2044	1.52360%
Telus Corp.	4.75	01/17/2045	0.65750%
Telus Corp.	4.4	01/29/2046	0.77860%
Telus Corp.	4.7	03/06/2048	0.78520%
Telus Corp.	3.95	02/16/2050	1.14110%
Telus Corp.	4.1	04/05/2051	0.74350%
Telus Corp.	5.65	09/13/2052	1.04450%
Telus Corp.	5.95	09/08/2053	0.79180%
Teranet Holdings LP	3.544	06/11/2025	11.05460%
Teranet Holdings LP	3.719	02/23/2029	11.24530%
Teranet Holdings LP	5.754	12/17/2040	0.78880%
Teranet Holdings LP	6.1	06/17/2041	0.50020%
The Canada Life Assurance Co.	6.4	12/11/2028	0.39080%
The Toronto-Dominion Bank	2.85	03/08/2024	7.30770%
The Toronto-Dominion Bank	3.226	07/24/2024	5.31800%
The Toronto-Dominion Bank	3.224	07/25/2024	5.37860%
The Toronto-Dominion Bank	2.496	12/02/2024	6.22870%
The Toronto-Dominion Bank	1.943	03/13/2025	6.17280%
The Toronto-Dominion Bank	3.105	04/22/2025	10.67490%
The Toronto-Dominion Bank	9.15	05/26/2025	0.76900%
The Toronto-Dominion Bank	2.667	09/09/2025	12.34630%
The Toronto-Dominion Bank	1.128	12/09/2025	5.95740%
The Toronto-Dominion Bank	4.344	01/27/2026	5.37850%
The Toronto-Dominion Bank	4.859	03/04/2026	4.59640%
The Toronto-Dominion Bank	5.423	07/10/2026	5.51990%
The Toronto-Dominion Bank	3.6	10/31/2026	28.61940%
The Toronto-Dominion Bank	2.26	01/07/2027	5.92590%
The Toronto-Dominion Bank	3.06	01/26/2027	5.99130%
The Toronto-Dominion Bank	4.21	06/01/2027	9.87710%
The Toronto-Dominion Bank	5.376	10/21/2027	7.51160%
The Toronto-Dominion Bank	7.283	10/31/2027	31.53520%
The Toronto-Dominion Bank	4.477	01/18/2028	7.19850%
The Toronto-Dominion Bank	1.888	03/08/2028	4.95680%
The Toronto-Dominion Bank	5.491	09/08/2028	5.73520%
The Toronto-Dominion Bank	1.896	09/11/2028	4.08560%
The Toronto-Dominion Bank	4.68	01/08/2029	9.07200%
Thomson Reuters Corp	2.239	05/14/2025	27.95930%
THP Partnership	4.394	10/31/2046	0.34610%
Toronto Hydro Corporation	2.52	08/25/2026	0.68710%
Toronto Hydro Corporation	5.13	10/12/2028	0.75870%
Toronto Hydro Corporation	2.43	12/11/2029	0.63870%
Toronto Hydro Corporation	1.5	10/15/2030	0.59130%
Toronto Hydro Corporation	2.47	10/20/2031	0.46380%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Toronto Hydro Corporation	4.61	06/14/2033	1.14490%
Toronto Hydro Corporation	5.54	05/21/2040	0.39800%
Toronto Hydro Corporation	4.08	09/16/2044	0.33510%
Toronto Hydro Corporation	3.55	07/28/2045	0.30530%
Toronto Hydro Corporation	3.485	02/28/2048	0.29800%
Toronto Hydro Corporation	2.99	12/10/2049	0.27180%
Toronto Hydro Corporation	3.27	10/18/2051	0.28540%
Toronto Hydro Corporation	4.95	10/13/2052	0.57120%
Toronto Hydro Corporation	3.96	04/09/2063	0.39010%
Toyota Credit Canada Inc.	2.64	03/27/2024	1.45620%
Toyota Credit Canada Inc.	1.27	07/22/2024	1.06790%
Toyota Credit Canada Inc.	2.31	10/23/2024	3.57330%
Toyota Credit Canada Inc.	2.11	02/26/2025	1.75390%
Toyota Credit Canada Inc.	2.73	08/25/2025	1.74930%
Toyota Credit Canada Inc.	4.45	01/26/2026	1.26050%
Toyota Credit Canada Inc.	1.18	02/23/2026	1.34880%
Toyota Credit Canada Inc.	5.29	07/13/2026	1.10300%
Toyota Credit Canada Inc.	1.66	07/20/2026	1.01160%
Toyota Credit Canada Inc.	4.33	01/24/2028	0.89960%
Toyota Credit Canada Inc.	5.16	07/12/2028	1.11390%
TransCanada Pipelines Limited	3.3	07/17/2025	15.08820%
TransCanada Pipelines Limited	8.29	02/05/2026	5.19560%
TransCanada Pipelines Limited	5.419	03/10/2026	12.60080%
TransCanada Pipelines Limited	4.35	05/12/2026	8.21650%
TransCanada Pipelines Limited	7.31	01/15/2027	2.27310%
TransCanada Pipelines Limited	3.8	04/05/2027	40.46770%
TransCanada Pipelines Limited	7.9	04/15/2027	3.95090%
TransCanada Pipelines Limited	3.39	03/15/2028	9.91450%
TransCanada Pipelines Limited	6.28	05/26/2028	3.78070%
TransCanada Pipelines Limited	7.34	07/18/2028	2.35030%
TransCanada Pipelines Limited	6.89	08/07/2028	3.78960%
TransCanada Pipelines Limited	3	09/18/2029	15.86700%
TransCanada Pipelines Limited	5.277	07/15/2030	31.30550%
TransCanada Pipelines Limited	6.5	12/09/2030	3.72420%
TransCanada Pipelines Limited	2.97	06/09/2031	10.81730%
TransCanada Pipelines Limited	5.33	05/12/2032	20.09830%
TransCanada Pipelines Limited	8.05	02/17/2039	0.89820%
TransCanada Pipelines Limited	4.55	11/15/2041	1.53880%
TransCanada Pipelines Limited	4.35	06/06/2046	1.07860%
TransCanada Pipelines Limited	4.33	09/16/2047	1.46810%
TransCanada Pipelines Limited	4.18	07/03/2048	1.63270%
TransCanada Pipelines Limited	4.34	10/15/2049	1.53430%
TransCanada Pipelines Limited	5.92	05/12/2052	0.57810%
TransCanada Trust	4.65	05/18/2027	28.80850%
TransCanada Trust	4.2	03/04/2031	10.23330%
Transcontinental Inc.	2.667	02/03/2025	3.99510%
Transcontinental Inc.	2.28	07/13/2026	4.76800%
Transurban Finance Company Pty Ltd.	4.555	11/14/2028	13.21440%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
UMH Energy Partner	7.586	05/08/2041	0.43920%
United Parcel Service Inc.	2.125	05/21/2024	2.70570%
Universite Du Que	5.86	01/20/2044	0.30680%
University of Ontario Institute of Technology	6.351	10/15/2034	0.19490%
Vancouver Airport Fuel Facilities Corporation	2.168	06/23/2025	1.59720%
Vancouver Airport Fuel Facilities Corporation	3.653	03/20/2051	0.17160%
Vancouver International Airport Authority	7.425	12/07/2026	0.43390%
Ventas Canada Finance Limited	4.125	09/30/2024	3.37970%
Ventas Canada Finance Limited	2.45	01/04/2027	9.07740%
Ventas Canada Finance Limited	5.398	04/21/2028	12.66740%
Ventas Canada Finance Limited	3.3	12/01/2031	6.45880%
Verizon Communications Inc.	2.375	03/22/2028	18.93960%
Verizon Communications Inc.	2.5	05/16/2030	21.46490%
Verizon Communications Inc.	3.625	05/16/2050	0.41140%
Verizon Communications Inc.	4.05	03/22/2051	0.74510%
Volkswagen Credit Canada Inc.	2.85	09/26/2024	10.24350%
Volkswagen Credit Canada Inc.	2.05	12/10/2024	10.05130%
Volkswagen Credit Canada Inc.	1.5	09/23/2025	9.78330%
Volkswagen Credit Canada Inc.	5.8	11/17/2025	10.54530%
Volkswagen Credit Canada Inc.	5.75	09/21/2026	8.57310%
Volkswagen Credit Canada Inc.	2.45	12/10/2026	9.67190%
Volkswagen Credit Canada Inc.	5.86	11/15/2027	5.38180%
Volkswagen Credit Canada Inc.	5.73	09/20/2028	7.59250%
Walt Disney Company	2.758	10/07/2024	4.49650%
Walt Disney Company	3.057	03/30/2027	4.54270%
Waste Management of Canada Corporation	2.6	09/23/2026	1.73420%
Wells Fargo & Co.	4.168	04/28/2025	2.70500%
Wells Fargo & Co.	2.568	05/01/2025	3.52560%
Wells Fargo & Co.	3.874	05/21/2025	20.36350%
Wells Fargo & Co.	2.975	05/19/2026	3.48890%
Wells Fargo & Co.	2.493	02/18/2027	3.35670%
West Edmonton Mall Property Inc	7.791	10/04/2027	3.47000%
Westcoast Energy Inc.	3.43	09/12/2024	7.22780%
Westcoast Energy Inc.	8.85	07/21/2025	3.21910%
Westcoast Energy Inc.	3.77	12/08/2025	6.07070%
Westcoast Energy Inc.	6.75	12/15/2027	3.26810%
Westcoast Energy Inc.	7.15	03/20/2031	5.49870%
Westcoast Energy Inc.	4.791	10/28/2041	0.46470%
Windsor Canada Utilities Ltd.	4.134	11/06/2042	0.16010%
Winnipeg Airports Authority Inc.	4.788	03/09/2033	0.36310%
Winnipeg Airports Authority Inc.	5.205	09/28/2040	0.26240%
Winnipeg Airports Authority Inc.	6.102	11/20/2040	0.32480%
Winnipeg Airports Authority Inc.	3.659	09/30/2047	0.18360%
Winnipeg Airports Authority Inc.	3.04	02/03/2051	0.12570%
York University	5.841	05/04/2044	0.20140%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
York University	4.458	02/26/2054	0.16600%
York University	3.579	05/26/2056	0.14180%
York University	3.394	04/01/2060	0.13630%
Yukon Development Corporation	5	06/29/2040	0.47240%

**The Fidelity Systematic Canadian Bond Index is constructed using Fidelity's rules-based proprietary index methodology.**

The index's holdings report provides information on an index's investments as of the date indicated. It is not possible to invest directly in an index. All indices represented are unmanaged.

Please note: Total allocation percentages may not equal 100% due to rounding.

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