

Table 1: Term Exposure for the City of Ottawa Investments as at 31 December 2023

Maturity	General Funds (%)	Sinking Funds (%)
1 - 5 years	94%	3%
5 - 10 years	5%	12%
10 years or more	1%	85%
	100%	100%

Table 2: City of Ottawa Short-Term Credit Exposure as at 31 December 2023

Rating	Exposure Percentage
R-1 High	100%
R-1 Mid	0%
R-1 Low	0%
Grand Total	100%

Table 3: City of Ottawa Long-Term and Sinking Fund Credit Exposure as at 31 December 2023

Rating (S&P Equivalent)	Long-Term (%)	Sinking Funds (%)
AAA/AA	95%	93%
A	2%	7%
BBB and Unrated	0%	0%
ONE FUND	3%	0%
Total	100%	100%

*ONE FUND Holdings represent a basket of investments with different credit ratings

Table 4: Distribution of Investments by Sector as at 31 December 2023

All Funds	Par Value (\$1,000)	% of Total	Policy Range (%)
Federal	809,580	25%	100
Provincial	754,199	23%	80
Municipal	413,373	13%	50
Schedule I Bank	1,214,005	38%	50
Corporate	0	0%	25
Other - (One Fund)	41,331	1%	25
Grand Total	3,232,488	100%	