

DOCUMENT 1

Term Exposure for the City of Ottawa Investments as at 30 December 2016

Maturity	General Funds (%)	Sinking Funds (%)
Less than 1 year	48.83	6.04
1 - 5 years	37.28	51.69
5 - 10 years	12.70	1.42
10 years or more	<u>1.19</u>	<u>40.85</u>
	100	100

City of Ottawa Short-Term Credit Exposure as at 30 December 2016

Rating	(%)
R-1 High	75.25
R-1 Mid	24.75
R-1 Low	0
	100

City of Ottawa Long-Term and Sinking Fund Credit Exposure as at 30 December 2016

Rating	Long-Term (%)	Sinking Funds (%)
AAA	32.99	22.88
Aa1	7.58	13.82
AA+	0.56	0
AA	0.78	0
Aa2	23.55	39.21
Aa3	30.88	16.97
A1	2.33	0
A High	1.32	7.12
BBB and Unrated	<u>0</u>	<u>0</u>
	100	100

Distribution of Investments by Sector as at 30 December 2016

All Funds	Value (\$1,000)	% of Total*	Policy Max (%)
Cash Balances	117,959		
Federal	186,936	14.50	100
Provincial	304,043	23.58	80
Municipal	222,316	17.25	50
City of Ottawa	9,701	0.75	25
Schedule I Bank	496,160	38.49	50
Other - ONE Fund	24,180	1.88	50
Corporate	45,805	3.55	25
Grand Total (with Cash)	1,407,100	100	100
Grand Total (without Cash)	1,289,141		

*Excluding Cash Balances