

# Algonquin Fixed Income 2.0 Fund

## Quarterly Portfolio Disclosure

As of March 31, 2022



### Top 25 Long Holdings

Royal Bank Of Canada	11.80%
Canadian Imperial Bank	11.54%
Crombie Real Estate Investment Trust	11.02%
Enbridge Inc	10.87%
Altagas Ltd	10.20%
Inter Pipeline Ltd	10.19%
Sobeys Inc	9.64%
Toronto-Dominion Bank	9.34%
Shaw Communications Inc	8.59%
Transalta Corp	8.03%
CI Financial Corp	7.58%
Allied Properties Reit	7.05%
Transcontinental Inc	6.83%
Smartcentres Reit	6.50%
Chartwell Retirement Residences	6.47%
Equitable Bank	6.45%
Laurentian Bank Of Cda	6.23%
Bank Of Montreal	6.09%
Rogers Communications In	5.89%
Choice Properties Reit	5.56%
HSBC Bank Canada	5.38%
Bank Of Nova Scotia	5.37%
Transcanada Pipelines	5.20%
Pembina Pipeline Corp	5.17%
Fairfax Financial Holdings Ltd	5.15%

**Total** **192.14%**

### Top 25 Short Holdings

Government Of Canada	-192.36%
United States Treasury	-4.96%
Cash	-31.74%

**Total** **-229.06%**

**Total Net Asset Value of the Fund** **\$ 116,316,674**

### Portfolio Sector Allocation

Financial	151.77%
Energy	57.49%
Communications	30.64%
Consumer, Non-cyclical	28.63%
Utilities	25.16%
Consumer, Cyclical	19.52%
Industrial	7.92%
Basic Materials	1.75%
Technology	1.56%
Government	1.17%

**Total long investments** **325.61%**

### Portfolio Rating Allocation

AAA	1.57%
AA	40.61%
A	53.94%
BBB	201.70%
BB	17.73%
B	2.57%
Not Rated	7.49%

**Total long investments** **325.61%**

### Portfolio Maturity Allocation

0 to 1 years	35.10%
1 to 2 years	46.28%
2 to 3 years	74.94%
3 to 5 years	88.02%
5 to 10 years	59.66%
10 or more years	21.61%

**Total long investments** **325.61%**

The summary investment portfolio may have changed due to ongoing investment portfolio transactions in the Fund. The most recent annual report, semi-annual report, or quarterly report is available at no cost, by calling 1 833 306 8404, by emailing us on [info@algonquincap.com](mailto:info@algonquincap.com), by writing to us at Algonquin Capital Corporation, 40 King Street West, Suite 3402, Toronto, Ontario, M5H 3Y2, or by visiting our website at [www.algonquincap.com](http://www.algonquincap.com).