

# Algonquin Fixed Income 2.0 Fund

## Quarterly Portfolio Disclosure

As of September 30, 2022



### Top 25 Long Holdings

Crombie Real Estate Inv	12.10%
Altgas Ltd	10.42%
Transalta Corp	10.32%
Canadian Imperial Bank	10.12%
Toronto-Dominion Bank	9.88%
Royal Bank Of Canada	9.86%
Inter Pipeline Ltd	9.78%
Smartcentres Reit	9.32%
CI Financial Corp	8.64%
Allied Properties Reit	7.95%
Transcontinental Inc	7.75%
Shaw Communications Inc	7.71%
Chartwell Retirement Res	7.36%
National Bank Of Canada	7.10%
Wells Fargo & Company	6.59%
Choice Properties Reit	6.39%
Canadian Western Bank	6.33%
Pembina Pipeline Corp	6.32%
Enbridge Inc	6.26%
Bank Of Montreal	6.03%
HSBC Bank Canada	5.98%
Reliance Lp	5.61%
Goldman Sachs Group Inc	5.46%
Laurentian Bank Of Canada	5.36%
Telus Corp	5.19%

### Top long positions as a percentage of total net asset value

193.84%

### Top 25 Short Holdings

Government Of Canada	-170.33%
United States Treasury	-4.84%
Cash	-34.37%

### Top short positions as a percentage of total net asset value

-209.54%

**Total Net Asset Value of the Fund**                      \$        **98,459,132**

### Portfolio Sector Allocation

Financial	156.43%
Energy	37.61%
Utilities	29.06%
Consumer, Non-cyclical	28.83%
Communications	27.04%
Consumer, Cyclical	14.67%
Industrial	11.85%
Basic Materials	2.02%
Technology	1.74%
Funds	0.99%

**Total long investments**                                      310.25%

### Portfolio Rating Allocation

AAA	0.46%
AA	48.31%
A	54.53%
BBB	186.28%
BB	16.33%
B	1.84%
Not Rated	2.50%

**Total long investments**                                      310.25%

### Portfolio Maturity Allocation

0 to 1 years	58.46%
1 to 2 years	53.58%
2 to 3 years	79.09%
3 to 5 years	54.81%
5 to 10 years	44.18%
10 or more years	20.13%

**Total long investments**                                      310.25%

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).