

# Algonquin Fixed Income 2.0 Fund

## Quarterly Portfolio Disclosure

As of March 31, 2024



### Top 25 Long Holdings

Royal Bank Of Canada	14.30%
Canadian Imperial Bank	13.91%
Bank Of Montreal	13.72%
Enbridge Inc	13.68%
Rogers Communications Inc	9.94%
Bank Of Nova Scotia	9.67%
National Bank Of Canada	9.48%
Pembina Pipeline Corp	8.73%
Enmax Corp	7.92%
Saputo Inc	6.49%
Nova Scotia Power Inc	6.23%
Fed Caisses Desjardins	6.13%
Telus Corp	5.34%
Reliance LP	5.25%
Manulife Bank Of Canada	5.21%
Ford Credit Canada Co	4.92%
Hsbc Bank Canada	4.78%
Gibson Energy Inc	4.71%
Crombie Real Estate Inv	4.53%
Bell Canada	4.52%
North West Redwater PRT	4.46%
Canadian Western Bank	3.93%
Honda Canada Finance Inc	3.50%
Capital Power Corp	3.11%
Bruce Power LP	3.04%

Top long positions as a percentage of total net asset value

177.52%

### Top 25 Short Holdings

Government of Canada	-160.98%
United States Treasury	-0.37%
Cash	-31.97%

Top short positions as a percentage of total net asset value

-193.32%

Total Net Asset Value of the Fund \$ 296,331,859

### Portfolio Sector Allocation

Financial	133.27%
Energy	50.24%
Communications	30.45%
Utilities	20.73%
Consumer, Non-cyclical	20.16%
Consumer, Cyclical	19.42%
Electric	7.92%
Industrial	5.75%
Basic Materials	3.15%
Technology	0.64%
Funds	0.34%
Government	0.03%

Total long investments 292.09%

### Portfolio Rating Allocation

AAA	0.36%
AA	57.66%
A	72.95%
BBB	151.34%
BB	7.61%
B	0.31%
Not Rated	1.86%

Total long investments 292.09%

### Portfolio Maturity Allocation

0 to 1 years	47.22%
1 to 2 years	34.98%
2 to 3 years	58.09%
3 to 5 years	57.84%
5 to 10 years	80.72%
10 or more years	13.24%

Total long investments 292.09%

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).