

Summary of Investment Portfolio as of September 30, 2024

TOP LONG POSITIONS

% of Net Asset Value

CANADIAN GOVERNMENT 4% 08/01/2026	18.85
CASH & CASH EQUIVALENTS	14.65
CHARTER COMM OPT LLC/CAP 6.55% 06/01/2034	4.47
CITIGROUP INC 4.542% 09/19/2030	3.35
BARCLAYS PLC 4.973% 05/31/2036	3.07
ALGONQUIN PWR & UTILITY 5.365% 06/15/2026	3.05
BANK OF AMERICA CORP 3.419% 12/20/2028	2.70
ING GROEP NV 4.25% 08/26/2035	2.62
VW CREDIT CANADA INC CP 10/02/2024	2.59
TRANSCANADA PIPELINES 3.8% 04/05/2027	2.39
ELECTRICITE DE FRANCE SA 4.125% 06/17/2031	2.39
ROGERS COMMUNICATIONS INC 5.7% 09/21/2028	2.36
UBS GROUP AG 2.875% 04/02/2032	2.28
GOLDMAN SACHS GROUP INC 3.615% 03/15/2028	2.17
Total	66.94

TOP SHORT POSITIONS

% of Net Asset Value

US TREASURY N/B 3.625% 08/31/2029	-15.59
US TREASURY N/B 3.5% 09/30/2026	-14.91
US TREASURY N/B 4.625% 06/15/2027	-8.05
VANGUARD SHORT-TERM CORP BOND ETF	-7.06
US TREASURY N/B 3.75% 08/31/2026	-6.54
US TREASURY N/B 3.375% 09/15/2027	-4.64
CANADIAN GOVERNMENT 3.5% 09/01/2029	-3.97
US TREASURY N/B 4.625% 05/15/2054	-3.77
US TREASURY N/B 3.875% 08/15/2034	-3.09
CANADIAN GOVERNMENT 2.75% 12/01/2055	-2.54
CANADIAN GOVERNMENT 2.75% 09/01/2027	-2.45
Total	-72.61

TOTAL NET ASSET VALUE

\$ 1,315 M

Asset Class Allocation

Canadian Fixed Income	45.29
U.S. Fixed Income	12.46
International Fixed Income	39.71
Exchange Traded Funds	-7.06
Cash & Cash Equivalents	14.65
Unrealized Gain/(Loss) on Derivatives	-2.24
Total investments	102.81
Other Assets Less Liabilities	-2.81
Total Portfolio Allocation	100.00

The summary investment portfolio may change due to ongoing portfolio transactions in the Investment Fund. The most recent annual report, semi-annual report or quarterly report is available at no cost, by calling 647-776-2566, by writing us at RP Investment Advisors LP, Client Engagement, 39 Hazelton Ave, Toronto, ON, M5R 2E3 or by visiting our website at www.rpia.ca