# **RGP Alternative Income Portfolio**

Quarterly portfolio disclosure (unaudited) as of March 31, 2024



Total Net Asset Value of the Fund \$84,644,825

## TOP HOLDINGS (LONG POSITIONS\*)

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9/2	Λt	net	asset	value

2. CI Alternative Diversified Opportunities Fund, Series 'I'  3. Picton Mahoney Fortified Arbitrage Plus Alternative Fund, Class 'I'  4. Picton Mahoney Fortified Special Situations Alternative Fund, Class 'I'  5. Dynamic Credit Absolute Return Fund - Series OP  6. Arrow Long / Short Alternative Class, Series 'ETF'  7. Dynamic Premium Yield Plus Fund, Series 'O'  8. Vanguard Long-Term Treasury ETF  9. CI Gold Bullion Fund, Class 'B'  10. Dividend 15 Split Corp., 5.50%, Preferred, Callable  11. NBI Liquid Alternatives ETF  12. Global X ReSolve Adaptive Asset Allocation Corporate Class ETF  13. Vanguard Extended Duration Treasury ETF  14. Cash and Other Net Asset Items  TOTAL	1.	Purpose Credit Opportunities Fund - ETF units	13.28
3. Picton Mahoney Fortified Arbitrage Plus Alternative Fund, Class 'I' 4. Picton Mahoney Fortified Special Situations Alternative Fund, Class 'I' 5. Dynamic Credit Absolute Return Fund - Series OP 6. Arrow Long / Short Alternative Class, Series 'ETF' 7. Dynamic Premium Yield Plus Fund, Series 'O' 8. Vanguard Long-Term Treasury ETF 9. CI Gold Bullion Fund, Class 'B' 10. Dividend 15 Split Corp., 5.50%, Preferred, Callable 11. NBI Liquid Alternatives ETF 12. Global X ReSolve Adaptive Asset Allocation Corporate Class ETF 13. Vanguard Extended Duration Treasury ETF 14. Cash and Other Net Asset Items 10. O.47		1 11	
5. Dynamic Credit Absolute Return Fund - Series OP 6. Arrow Long / Short Alternative Class, Series 'ETF' 7. Dynamic Premium Yield Plus Fund, Series 'O' 8. Vanguard Long-Term Treasury ETF 9. CI Gold Bullion Fund, Class 'B' 10. Dividend 15 Split Corp., 5.50%, Preferred, Callable 11. NBI Liquid Alternatives ETF 12. Global X ReSolve Adaptive Asset Allocation Corporate Class ETF 13. Vanguard Extended Duration Treasury ETF 14. Cash and Other Net Asset Items 17. 28 17. 7.28 18. 7.13 19. 7.13 19. 6.85 19. 6.85 19. 4.73 19. 4.73 10. Dividend 15 Split Corp., 5.50%, Preferred, Callable 19. 4.73 10. Dividend 15 Split Corp., 5.50%, Preferred, Callable 19. 4.73 10. One of the company of		• • •	
6. Arrow Long / Short Alternative Class, Series 'ETF' 7. Dynamic Premium Yield Plus Fund, Series 'O' 8. Vanguard Long-Term Treasury ETF 9. CI Gold Bullion Fund, Class 'B' 10. Dividend 15 Split Corp., 5.50%, Preferred, Callable 11. NBI Liquid Alternatives ETF 12. Global X ReSolve Adaptive Asset Allocation Corporate Class ETF 13. Vanguard Extended Duration Treasury ETF 14. Cash and Other Net Asset Items 17. 7.13 18. One of the series	4.	Picton Mahoney Fortified Special Situations Alternative Fund, Class 'I'	12.54
7. Dynamic Premium Yield Plus Fund, Series 'O' 6.85  8. Vanguard Long-Term Treasury ETF 5.32  9. CI Gold Bullion Fund, Class 'B' 4.73  10. Dividend 15 Split Corp., 5.50%, Preferred, Callable 4.52  11. NBI Liquid Alternatives ETF 4.21  12. Global X ReSolve Adaptive Asset Allocation Corporate Class ETF 4.10  13. Vanguard Extended Duration Treasury ETF 3.57  14. Cash and Other Net Asset Items 0.47	5.	Dynamic Credit Absolute Return Fund - Series OP	7.28
8. Vanguard Long-Term Treasury ETF  9. CI Gold Bullion Fund, Class 'B'  10. Dividend 15 Split Corp., 5.50%, Preferred, Callable  11. NBI Liquid Alternatives ETF  12. Global X ReSolve Adaptive Asset Allocation Corporate Class ETF  13. Vanguard Extended Duration Treasury ETF  14. Cash and Other Net Asset Items  5.32  4.73  4.72  4.10  5.32  4.73  4.52  4.10  6.73  7.74  7.75  7	6.	Arrow Long / Short Alternative Class, Series 'ETF'	7.13
9. CI Gold Bullion Fund, Class 'B' 10. Dividend 15 Split Corp., 5.50%, Preferred, Callable 11. NBI Liquid Alternatives ETF 12. Global X ReSolve Adaptive Asset Allocation Corporate Class ETF 13. Vanguard Extended Duration Treasury ETF 14. Cash and Other Net Asset Items 15. 4.73 16. 4.73 17. 4.73 18. 4.73 19.	7.	Dynamic Premium Yield Plus Fund, Series 'O'	6.85
10.Dividend 15 Split Corp., 5.50%, Preferred, Callable4.5211.NBI Liquid Alternatives ETF4.2112.Global X ReSolve Adaptive Asset Allocation Corporate Class ETF4.1013.Vanguard Extended Duration Treasury ETF3.5714.Cash and Other Net Asset Items0.47	8.	Vanguard Long-Term Treasury ETF	5.32
11.NBI Liquid Alternatives ETF4.2112.Global X ReSolve Adaptive Asset Allocation Corporate Class ETF4.1013.Vanguard Extended Duration Treasury ETF3.5714.Cash and Other Net Asset Items0.47	9.	CI Gold Bullion Fund, Class 'B'	4.73
12.Global X ReSolve Adaptive Asset Allocation Corporate Class ETF4.1013.Vanguard Extended Duration Treasury ETF3.5714.Cash and Other Net Asset Items0.47	10.	Dividend 15 Split Corp., 5.50%, Preferred, Callable	4.52
13.Vanguard Extended Duration Treasury ETF3.5714.Cash and Other Net Asset Items0.47	11.	NBI Liquid Alternatives ETF	4.21
14. Cash and Other Net Asset Items 0.47	12.	Global X ReSolve Adaptive Asset Allocation Corporate Class ETF	4.10
	13.	Vanguard Extended Duration Treasury ETF	3.57
TOTAL 100	14.	Cash and Other Net Asset Items	0.47
		TOTAL	100

<sup>\*</sup>There is no short position in this fund.

### BY ASSET TYPE

## % of net asset value

# BY STRATEGY % of net asset value

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Mutual Funds	52.67	
Exchange Traded Funds	42.34	
Preferred Shares	4.52	
Cash and Other Net Asset Items	0.47	
TOTAL	100	

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Credit Focused Alternative Funds	46.36
Alternative Funds, Other Than Credit Focused	35.03
Mutuals Funds and Exchange Traded Funds – Fixed Income	8.89
Commodity Funds	4.73
Preferred Shares	4.52
Cash and Other Net Asset Items	0.47
TOTAL	100

The summary of investment portfolio may change due to ongoing portfolio transactions of the Fund. The most recent reports (annual, semi-annual and quarterly), as well as the simplified prospectus are available on SEDAR's website at <a href="https://www.sedarplus.ca">www.sedarplus.ca</a> and on our website at <a href="https://www.repinvestments.ca">www.repinvestments.ca</a>.

You can also request copies of these documents and other information at no cost, by calling toll-free 1 888 929-7337, by writing to us at 1305 Lebourgneuf Blvd., Suite 550 Quebec (Quebec) G2K 2E4, or by visiting our website.

You can obtain the prospectus and other information on the investment funds in which the Fund invests, if any, by visiting the investment funds' designated website or at <a href="https://www.secagov/edgar">www.secagov/edgar</a> (for Canadian investment funds) and <a href="https://www.secagov/edgar">www.secagov/edgar</a> (for U.S. investment funds).