

Summary of Investment Portfolio as at September 30, 2023

By Asset Type	Percentage of Total Net Asset Value
Funds/ETFs (net)	134.02%
Cash	(32.96%)
Net Derivatives	(0.28%)
Other Net Assets /(Liabilities)	(0.78%)

All Long Position Direct Holdings	Industry Classification	Percentage of Total Net Asset Value
SPDR S&P500 ETF Trust	Funds	49.34%
Consumer Staples Select Sector SPDR Fund	Funds	48.87%
Invesco QQQ Trust Series 1	Funds	19.48%
ProShares VIX Short-Term Futures ETF	Funds	6.98%
iShares 1-3 Year Treasury Bond ETF	Funds	4.80%
CI Gold Bullion Fund	Funds	4.55%

All Short Position Direct Holdings	Industry Classification	Percentage of Total Net Asset Value
Cash	Cash	(32.96%)
USD/CAD Currency Forward Contracts 2023 10 19 SELL	Currency Forward	(0.28%)

By Country/Region Long Positions	Percentage of Total Net Asset Value
Canadian Securities	4.55%
U.S. Securities	129.47%

Long and Short Positions (excluding cash and other)	Industry Classification	Percentage of Total Net Asset Value
Long	Funds	134.02%
Short	Currency Forward	(0.28%)

TOTAL NET ASSET VALUE OF THE FUND as at SEPTEMBER 30, 2023	\$8,218,195
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Summary of Investment Portfolio as at September 30, 2023, cont.

Top 25 Long Positions	Percentage of Total Net Asset Value	All Short Positions	Percentage of Total Net Asset Value
Procter & Gamble Company	7.84%	Cash	(32.96%)
CBEO VIX Futures	6.98%	USD/CAD Currency Forward Contracts 2023	
Costco Wholesale Corp	6.11%	10 19 SELL	(0.28%)
Apple Inc	5.66%		
PepsiCo Inc	5.25%		
Microsoft Corp	5.25%		
Walmart Inc.	5.14%		
United States Treasury Bonds	4.80%		
Gold	4.55%		
Alphabet Inc.	3.34%		
Amazon.com Inc.	2.61%		
Philip Morris International Inc.	2.49%		
Coca Cola Company	2.42%		
Mondelez International Inc.	2.37%		
NVIDIA Corp	2.23%		
Altria Group Inc.	1.95%		
Meta Platforms Inc	1.73%		
Colgate Palmolive Co	1.54%		
Tesla Inc.	1.51%		
Target Corp	1.30%		
Broadcom Inc.	1.11%		
Kimberly Clark Corp	1.07%		
Monster Beverage Corp	1.03%		
Archer Daniels Midland Co	1.02%		
Constellation Brands	0.96%		

The "Top 25 Holdings" of the Pool as a percentage of Net Asset Value have been presented in accordance with National Instrument 81-106 and assume that the Pool holds directly the positions held by the investment funds owned by the Pool. The summary of investment portfolio may change due to ongoing portfolio transactions of the fund. Quarterly updates are available.