

as at March 31, 2024

Total Net Asset Value

The total net asset value of the Harvest Premium Yield Treasury ETF was \$276,877,399.

Summary of Investment Portfolio

Sector Allocation	% of Net Asset Value
Treasury Bonds	99.9
Cash Equivalents	0.3
Total Portfolio Assets	100.2
Cash and other assets and liabilities	0.2
Foreign currency forwards	(0.4)
Net Asset Value	100.0

Portfolio Allocation	% of Net Asset Value
Exchange Traded Funds	101.6
Equity options	(1.4)
Total Portfolio Assets	100.2
Cash and other assets and liabilities	0.2
Foreign currency forwards	(0.4)
Net Asset Value	100.0

Portfolio Breakdown

Top Holdings / Underlying ETFs	% of Net Asset Value
iShares 20+ Year Treasury Bond ETF	67.7
Vanguard Long-Term Treasury ETF	16.6
SPDR Portfolio Long Term Treasury ETF	12.2
iShares 10-20 Year Treasury Bond ETF	4.8
Harvest Canadian T-Bill ETF	0.3
Cash and other assets and liabilities	0.2
Foreign currency forwards	(0.4)
Market value of options	(1.4)

The summary of investment portfolio may change due to ongoing portfolio transactions of the investment fund. This quarterly update is available on our website at www.harvestetfs.com.

Customer Service

416.649.4541
Toll: 1.866.998.8298

Address

610 Chartwell Road
Suite 204
Oakville, ON
L6J 4A5



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