

# MACKENZIE US HIGH YIELD BOND INDEX ETF (CAD-HEDGED)

## Quarterly Portfolio Disclosure

As of June 30, 2024

### Summary of Investment Portfolio of the Underlying ETF\*

PORTFOLIO ALLOCATION	% OF NAV
Bonds	100.0

REGIONAL ALLOCATION	% OF NAV
United States	96.0
Macao	1.2
Italy	0.7
United Kingdom	0.7
Israel	0.4
France	0.4
Other	0.4
Canada	0.2

SECTOR ALLOCATION	% OF NAV
Corporate bonds – Industrial	24.4
Corporate bonds – Consumer goods	17.7
Corporate bonds – Financial	11.7
Corporate bonds – Energy	8.6
Corporate bonds – Communication	8.1
Corporate bonds – Basic materials	6.6
Corporate bonds – Healthcare	6.3
Corporate bonds – Technology and electronics	5.4
Corporate bonds – Real estate	3.5
Corporate bonds – Consumer defensive	3.2
Corporate bonds – Utility	2.8
Other	1.7

BONDS BY CREDIT RATING**	% OF NAV
BBB	1.0
Less than BBB	96.9
Unrated	2.1

\* The ETF is currently fully invested, via swap contracts, in iShares iBoxx \$ High Yield Corporate Bond ETF. For the prospectus and other information about the Underlying ETF, visit [www.sec.gov/edgar](http://www.sec.gov/edgar).

\*\* Credit ratings and rating categories are based on ratings issued by a designated rating organization.

### Index Provider Disclaimer

The Mackenzie US High Yield Bond Index ETF (CAD-Hedged) is not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using Solactive USD High Yield Corporates Total Market Hedged to CAD Index (the "Underlying Index"), including its trademark and/or prices, at any time or in any other respect. The Underlying Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Underlying Index is calculated correctly. Irrespective of its obligations toward Mackenzie, Solactive AG has no obligation to point out errors in the Underlying Index to third parties including but not limited to investors and/or financial intermediaries of the Mackenzie US High Yield Bond Index ETF (CAD-Hedged). Neither publication of the Underlying Index by Solactive AG nor the licensing of the Underlying Index or Underlying Index trademark for the purpose of use in connection with the Mackenzie US High Yield Bond Index ETF (CAD-Hedged) constitutes a recommendation by Solactive AG to invest capital in Mackenzie US High Yield Bond Index ETF (CAD-Hedged) nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in Mackenzie US High Yield Bond Index ETF (CAD-Hedged).

### TOP 25 POSITIONS OF THE UNDERLYING ETF\* % OF NAV

Issuer	% OF NAV
Medline Borrower LP 3.875%	0.4
DISH Network Corporation 11.75%	0.4
Tibco Software Inc 6.5%	0.4
Cloud Software Group Inc. 9%	0.4
Directv Financing LLC/Directv Financing Co-Obligor Inc. 5.875%	0.4
HUB International Ltd. 7.25%	0.3
Venture Global LNG Inc. 9.5%	0.3
Teva Pharmaceutical Finance Netherlands III B.V. 3.15%	0.3
CCO Holdings, LLC/CCO Holdings Capital Corp. 5.125%	0.3
Panther Escrow Issuer LLC/Panther Co-Issuer Inc. 7.125%	0.3
Intelsat Jackson Holdings SA 6.5%	0.3
AAdvantage Loyalty IP Ltd/American Airlines Inc 5.75%	0.3
Uniti Group LP/Uniti Fiber Holdings Inc/ Uniti Group Finance 2019 Inc/CSL Ca	0.3
EMRLD Borrower LP/Emerald Co-Issuer Inc. 6.625%	0.3
TransDigm, Inc. 6.375%	0.3
Mauser Packaging Solutions Holding Co. 7.875%	0.3
CCO Holdings, LLC/CCO Holdings Capital Corp. 4.75%	0.3
1011778 B.C. Unlimited Liability Company/ New Red Finance, Inc. 4%	0.3
Neptune BidCo US Inc. 9.29%	0.3
UKG Inc. 6.875%	0.3
Davita Inc 4.625%	0.2
Medline Borrower LP 5.25%	0.2
TransDigm, Inc. 5.5%	0.2
CCO Holdings, LLC/CCO Holdings Capital Corp. 4.25%	0.2
CCO Holdings, LLC/CCO Holdings Capital Corp. 5%	0.2

Top long positions as a percentage of total net asset value **7.5**

Total net asset value of the ETF **\$ 35.1 million**

The Underlying ETF held no short positions at the end of the period.

The investments and percentages may have changed since June 30, 2024, due to the ongoing portfolio transactions of the ETF and the Underlying ETF.



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