

# Mackenzie US High Yield Bond Index ETF (CAD-Hedged)

## High Yield Fixed Income

### Compound Annualized Returns 06/30/2024

1 Month	0.4%
3 Months	-0.3%
Year-to-date	1.4%
1 Year	7.5%
2 Years	7.8%
3 Years	0.7%
5 Years	1.9%
Since inception (Jan. 2018)	2.2%

### Regional Allocation 05/31/2024

<b>CASH &amp; EQUIVALENTS</b>	
Cash & Equivalents	-0.2%
<b>OVERALL</b>	
United States	85.0%
Canada	3.6%
United Kingdom	2.5%
Israel	1.2%
France	0.9%
Luxembourg	0.9%
Netherlands	0.7%
Australia	0.7%
Germany	0.7%
Other***	4.0%
<b>Total</b>	<b>100%</b>

### Sector Allocation 05/31/2024

Corporates	99.4%
Equity	0.1%
Other	0.7%
Cash & Equivalents	-0.2%
<b>Total</b>	<b>100%</b>

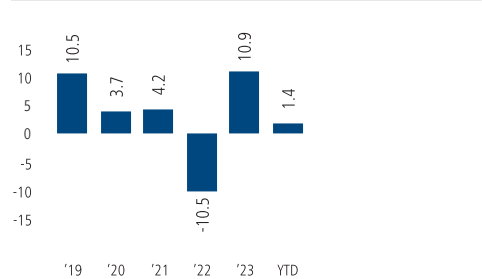
### Credit Allocation\*\* 05/31/2024

BBB	0.9%	NR	1.9%
BB	51.2%	Other	0.7%
B	35.4%	Equity	0.1%
CCC	9.9%	Cash & Equivalents	-0.2%
C	0.1%		

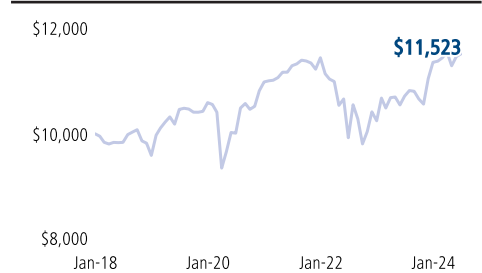
### Index Provider

Solactive provides tailor-made and broad based indices across all asset classes, which are developed, calculated and distributed worldwide. Based in Frankfurt, Germany, and since its founding in 2007, Solactive has grown to be one of the market leaders in the indexing industry.

### Calendar Year Returns (%) 06/30/2024



### Value of \$10,000 invested 06/30/2024



### Major Holdings 06/28/2024

*Major Holdings Represent 100.3% of the fund*

B 07/11/24	54.5%
Cash, Cash Equivalents 1	30.5%
BMO FLOAT 07/09/24	5.9%
RY 2.609 11/01/2024	2.8%
HRQCN 1.503 11/15/24	2.8%
CPPIBC 0 1/2 09/16/24	2.5%
REC HYG US PAY OBFRO	0.8%
CANADIAN DOLLAR - MARGIN	0.4%
MYT HOLDINGS LLC	0.0%
MYT HOLDINGS LLC SHARES	0.0%

TOTAL NUMBER OF HOLDINGS: 25

### Fund Risk Measures

Annual Std Dev	9.1
Annual Std Dev. B'mark	8.9
Alpha	0.1
Beta	1.0
R-squared	1.0
Sharpe Ratio	-0.2

Source: Mackenzie Investments

### Key Fund Data 06/30/2024

Ticker:	QHY
Total Fund Assets:	\$35.07 million
NAVPS (06/28/2024):	\$83.49
CUSIP:	55455K109
Listing Date:	01/24/2018
Index:	Solactive USD High Yield Corporates Total Market Hedged to CAD TR Index
Fund Category:	High Yield Fixed Income
Distribution Frequency:	Monthly
DRIP Eligibility:	Yes
Management Fee:	0.40%
Modified Duration:	3.54 year(s)
Yield to Maturity:	8.07%
Weighted Average Coupon:	6.33%
Distribution Yield:	10.45%

### Term to Maturity (years) 05/31/2024

0 - 1 year	0.5%
1 - 2 years	6.9%
2 - 3 years	10.7%
3 - 5 years	37.8%
5 - 7 years	29.5%
7 - 10 years	12.3%
10 - 15 years	0.1%
20+ years	1.6%
Other	0.7%
Equity	0.1%
Cash & Equivalents	-0.2%
<b>Total</b>	<b>100%</b>

### Why Invest in this fund?

- Market capitalization weighed indexing results in lower portfolio turnover and transaction costs versus other forms of indexing.
- Targeted access to specific market segments.
- Daily transparency of holdings.

### Risk Tolerance



\* The Solactive USD High Yield Corporates Total Market Hedged to CAD TR Index is a rules-based, market value weighted index engineered to mirror the performance of high yield rated corporate bonds issued in USD. The U.S. dollar currency exposure is hedged back to Canadian dollars.

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

\*\*\* Other includes currency contracts.