

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

## High Yield Fixed Income

### Compound Annualized Returns 10/31/2024

1 Month	-1.2%
3 Months	1.9%
Year-to-date	5.7%
1 Year	13.7%
2 Years	9.4%
3 Years	1.9%
5 Years	2.9%
Since inception (Jan. 2018)	2.7%

### Regional Allocation 10/31/2024

<b>CASH &amp; EQUIVALENTS</b>	
Cash & Equivalents	2.2%
<b>OVERALL</b>	
United States	85.8%
Canada	3.9%
United Kingdom	2.2%
Israel	1.1%
France	1.0%
Luxembourg	1.0%
Italy	0.7%
Australia	0.7%
Germany	0.7%
Other***	0.7%
<b>Total</b>	<b>100%</b>

### Sector Allocation 10/31/2024

Corporates	100.7%
Equity	0.1%
Cash & Equivalents	2.2%
Other	-3.0%
<b>Total</b>	<b>100%</b>

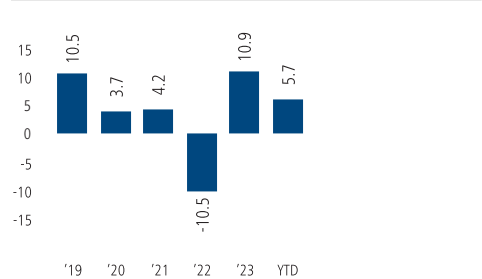
### Credit Allocation\*\* 10/31/2024

BBB	1.9%	C	0.5%
BB	51.3%	NR	2.2%
B	35.0%	Equity	0.1%
CCC	9.3%	Other	-3.0%
CC	0.5%	Cash & Equivalents	2.2%

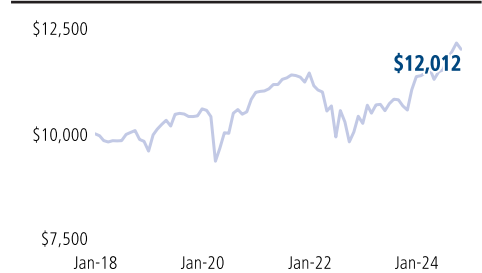
### Index Provider

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 (%) 10/31/2024



### Value of \$10,000 invested 10/31/2024



### Major Holdings 10/31/2024

*Major Holdings Represent 102.9% of the fund*

Cash, Cash Equivalents 1	99.0%
RY 2.609 11/01/2024	2.6%
RECV REC HYG US PAY OBFRO	0.4%
CANADIAN DOLLAR - MARGIN	0.4%
RECV REC HYG US PAY OBFRO	0.2%
RECV REC HYG US PAY OBFRO	0.2%
MYT HOLDINGS LLC	0.0%
HTZ 7 1/8 08/01/26	0.0%
MYT HOLDINGS LLC SHARES	0.0%
HERTZ CORP 5.5 10/15/24	0.0%

TOTAL NUMBER OF HOLDINGS: 21

### Fund Risk Measures

Annual Std Dev	9.2
Annual Std Dev. B'mark	9.0
Alpha	-0.0
Beta	1.0
R-squared	1.0
Sharpe Ratio	-0.1

Source: Mackenzie Investments

### Key Fund Data 09/30/2024

Ticker:	QHY
Total Fund Assets:	\$38.67 million
NAVPS (10/31/2024):	\$84.07
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:	3.26 year(s)
Yield to Maturity:	7.20%
Weighted Average Coupon:	6.41%
Distribution Yield:	8.58%

### Term to Maturity (years) 10/31/2024

0 - 1 year	0.5%
1 - 2 years	6.7%
2 - 3 years	11.9%
3 - 5 years	39.5%
5 - 7 years	27.8%
7 - 10 years	12.0%
10 - 15 years	0.4%
20+ years	1.9%
Equity	0.1%
Other	-3.0%
Cash & Equivalents	2.2%
<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.

The Mackenzie ETFs are not sponsored, promoted, sold or supported in any other manner by Solactive nor does Solactive offer any express or implicit guarantee or assurance either with regard to the results of using the Indices, trademarks and/or the price of an Index at any time or in any other respect. The Solactive Indices are calculated and published by Solactive. Solactive uses its best efforts to ensure that the Indices are calculated correctly. Irrespective of its obligations towards the Mackenzie ETFs, Solactive has no obligation to point out errors in the Indices to third parties including but not limited to investors and/or financial intermediaries of the Mackenzie ETFs. Neither publication of the Solactive Indices by Solactive nor the licensing of the Indices or related trademark(s) for the purpose of use in connection with the Mackenzie ETFs constitutes a recommendation by Solactive to invest capital in said Mackenzie ETFs nor does it in any way represent an assurance or opinion of Solactive with regard to any investment in these Mackenzie ETFs.

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

\*\*\* Other includes currency contracts.