



## Horizons US Large Cap Equity Covered Call ETF (USCC.U, USCC:TSX)

### Summary of Investment Portfolio

As at March 31, 2024

<b>Asset Mix</b>	<b>Net Asset Value</b>	<b>% of ETF's Net Asset Value</b>
<b>Long Positions</b>		
U.S. Equities	\$ 142,739,616	101.20%
Cash and Cash Equivalents	1,515,966	1.07%
Other Assets less Liabilities	(1,303,344)	-0.92%
<b>Short Positions</b>		
Index Call Options	(1,911,290)	-1.35%
	<b>\$ 141,040,948</b>	<b>100.00%</b>

<b>Sector Mix</b>	<b>Net Asset Value</b>	<b>% of ETF's Net Asset Value</b>
<b>Long Positions</b>		
U.S. Broad Equity	\$ 142,739,616	101.20%
Cash and Cash Equivalents	1,515,966	1.07%
Other Assets less Liabilities	(1,303,344)	-0.92%
<b>Short Positions</b>		
Index Call Options	(1,911,290)	-1.35%
	<b>\$ 141,040,948</b>	<b>100.00%</b>

<b>Top Holdings</b>	<b>% of ETF's Net Asset Value</b>
<b>Long Positions</b>	
Horizons US Large Cap Index ETF	101.20%
Cash and Cash Equivalents	1.07%
<b>Short Positions</b>	
S&P 500 Index, Call Options	-1.35%

The summary of investment portfolio may change due to the ongoing portfolio transactions of the ETF. The most recent financial statements are available at no cost by calling 1-866-641-5739, or (416) 933-5745, by writing to us at 55 University Avenue, Suite 800, Toronto, Ontario, M5J 2H7, by visiting our website at [www.horizonsetfs.com](http://www.horizonsetfs.com) or through SEDAR+ at [www.sedarplus.ca](http://www.sedarplus.ca).