



Horizons Equal Weight Canadian Bank Covered Call ETF (BKCC:TSX)

Summary of Investment Portfolio

As at March 31, 2024

Asset Mix	Net Asset Value	% of ETF's Net Asset Value
Long Positions		
Canadian Equities	\$ 137,264,421	100.29%
Cash and Cash Equivalents	1,808,948	1.32%
Other Assets less Liabilities	(932,697)	-0.68%
Short Positions		
Equity Call Options	(1,272,325)	-0.93%
	\$ 136,868,347	100.00%

Sector Mix	Net Asset Value	% of ETF's Net Asset Value
Long Positions		
Financials	\$ 75,325,181	55.04%
Canadian Broad Equity	61,939,240	45.25%
Cash and Cash Equivalents	1,808,948	1.32%
Other Assets less Liabilities	(932,697)	-0.68%
Short Positions		
Equity Call Options	(1,272,325)	-0.93%
	\$ 136,868,347	100.00%

Horizons Equal Weight Canadian Bank Covered Call ETF (BKCC:TSX)

Summary of Investment Portfolio (continued)

As at March 31, 2024

Top Holdings	% of ETF's Net Asset Value
Long Positions	
Horizons Equal Weight Banks Index ETF	45.25%
National Bank of Canada	9.34%
Bank of Montreal	9.29%
Bank of Nova Scotia (The)	9.23%
Canadian Imperial Bank of Commerce	9.14%
Royal Bank of Canada	9.09%
Toronto-Dominion Bank (The)	8.95%
Cash and Cash Equivalents	1.32%
Short Positions	
Toronto-Dominion Bank (The), Call Options	-0.04%
National Bank of Canada, Call Options	-0.04%
Canadian Imperial Bank of Commerce, Call Options	-0.15%
Royal Bank of Canada, Call Options	-0.16%
Bank of Nova Scotia (The), Call Options	-0.23%
Bank of Montreal, Call Options	-0.31%

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 or through SEDAR+ at www.sedarplus.ca.