

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

Quarterly Portfolio Disclosure

As of June 30, 2024

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	101.1
Bonds	98.7
Long bond futures*	2.4
Short bond futures*	–
Other assets (liabilities)	1.2
Cash and cash equivalents	(2.3)

REGIONAL ALLOCATION	% OF NAV
Canada	98.1
United States	2.4
Other assets (liabilities)	1.2
United Kingdom	0.2
Philippines	0.2
Germany	0.1
Australia	0.1
Cash and cash equivalents	(2.3)

SECTOR ALLOCATION	% OF NAV
Federal bonds	35.7
Provincial bonds	35.3
Corporate bonds	28.5
Municipal bonds	1.6
Other assets (liabilities)	1.2
Cash and cash equivalents	(2.3)

BONDS BY CREDIT RATING**	% OF NAV
AAA	35.7
AA	18.5
A	26.8
BBB	11.2
Unrated	6.5

* Notional values represent 2.4% of NAV for long bond futures and –0.1% of NAV for short bond futures.

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

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TOP 25 LONG POSITIONS	% OF NAV
Issuer	
Government of Canada 2.50% 12-01-2032	1.7
Government of Canada 2.75% 12-01-2055	1.6
Province of Ontario 2.40% 06-02-2026	1.4
Government of Canada 2.75% 06-01-2033	1.4
Government of Canada 1.25% 03-01-2027	1.2
Province of Ontario 1.75% 09-08-2025	1.2
Canada Housing Trust No.1 4.25% 03-15-2034	1.1
Government of Canada 2.00% 06-01-2032	1.1
Province of Ontario 3.75% 06-02-2032	1.1
Government of Canada 2.75% 09-01-2027	1.0
Government of Canada 0.50% 12-01-2030	1.0
Government of Canada 1.25% 06-01-2030	1.0
Government of Canada 0.50% 09-01-2025	1.0
Government of Canada 3.25% 12-01-2033	1.0
Government of Canada 2.25% 06-01-2029	1.0
Province of Quebec 2.75% 09-01-2025	1.0
Government of Canada 2.00% 12-01-2051	1.0
Canada Housing Trust 1.75% 06-15-2030	0.9
Province of Ontario 2.90% 06-02-2049	0.9
Government of Canada 2.25% 06-01-2025	0.8
Canada Housing Trust 1.95% 12-15-2025	0.8
Province of Ontario 2.65% 12-02-2050	0.8
Government of Canada 1.50% 04-01-2025	0.8
Government of Canada 3.50% 03-01-2034	0.8
Province of Quebec 2.85% 12-01-2053	0.8

Top long positions as a percentage of total net asset value	26.4
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TOP 25 SHORT POSITIONS	% OF NAV
Issuer	
Canadian 30-Year Bond Futures	–
Top short positions as a percentage of total net asset value	–

Total net asset value of the ETF	\$834.2 million
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The investments and percentages may have changed since June 30, 2024, due to the ongoing portfolio transactions of the ETF.