

# MACKENZIE US INVESTMENT GRADE CORPORATE BOND INDEX ETF (CAD-HEDGED)

## Quarterly Portfolio Disclosure

As of December 31, 2023

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	96.6
Bonds	95.6
Long bond futures*	1.0
Other assets (liabilities)	4.1
Cash and cash equivalents	(0.7)

REGIONAL ALLOCATION	% OF NAV
United States	84.7
Other assets (liabilities)	4.1
United Kingdom	3.9
Canada	2.1
Singapore	1.2
Netherlands	1.2
Ireland	1.1
Spain	0.6
Japan	0.4
Australia	0.3
Switzerland	0.3
Brazil	0.3
China	0.3
France	0.2
Cash and cash equivalents	(0.7)

SECTOR ALLOCATION	% OF NAV
Corporate bonds – Financial	38.6
Corporate bonds – Industrial	34.2
Corporate bonds – Communication	10.9
Corporate bonds – Infrastructure	9.8
Other assets (liabilities)	4.1
Corporate bonds – Energy	2.0
Corporate bonds – Other	0.7
Foreign government bonds	0.3
Corporate bonds – Real estate	0.1
Cash and cash equivalents	(0.7)

BONDS BY CREDIT RATING**	% OF NAV
AAA	1.4
AA	8.5
A	34.4
BBB	51.0
Unrated	0.3

\* Notional values represent 1.0% of NAV for long bond futures.

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

### Index Provider Disclaimer

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### TOP 25 POSITIONS

Issuer	% OF NAV
Wells Fargo & Co. F/R 06-17-2027	0.8
Sprint Capital Corp. 6.88% 11-15-2028	0.8
Oracle Corp. 2.65% 07-15-2026	0.8
Bank of America Corp. F/R 02-07-2030 Callable 2029	0.8
Anheuser-Busch Cos. LLC 4.90% 02-01-2046 Callable 2045	0.7
Amgen Inc. 5.60% 03-02-2043	0.7
Bank of America Corp. 3.82% 01-20-2028	0.6
Bank of America Corp. F/R 12-20-2028 Callable 2027	0.6
The Boeing Co. 5.81% 05-01-2050 Callable 2049	0.6
The Goldman Sachs Group Inc. 3.50% 11-16-2026	0.6
Citigroup Inc. 3.89% 01-10-2028 Callable 2027	0.5
Oracle Corp. 4.30% 07-08-2034	0.5
Wells Fargo & Co. F/R 10-30-2030 Callable 2029	0.5
JPMorgan Chase & Co. 2.08% 04-22-2026	0.5
Morgan Stanley F/R 10-18-2033	0.5
Warnermedia Inc. Holdings 4.28% 03-15-2032	0.5
The Goldman Sachs Group Inc. F/R 05-01-2029 Callable 2028	0.5
Bank of America Corp. F/R 03-08-2037	0.5
HSBC Holdings PLC F/R 11-03-2033	0.5
JPMorgan Chase & Co. F/R 10-15-2030 Callable 2029	0.5
Pfizer Investment Enterprises Pte. Ltd. 4.75% 05-19-2033	0.5
CVS Health Corp. 5.05% 03-25-2048 Callable 2047	0.5
The Goldman Sachs Group Inc. F/R 10-21-2032	0.5
AT&T Inc. 4.30% 02-15-2030	0.4
Anheuser-Busch InBev Worldwide Inc. 5.55% 01-23-2049 Callable 2048	0.4

Top long positions as a percentage of total net asset value **14.3**

Total net asset value of the ETF **\$ 492.3 million**

The ETF held no short positions at the end of the period.

The investments and percentages may have changed since December 31, 2023, due to the ongoing portfolio transactions of the ETF.