

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

Quarterly Portfolio Disclosure

As of June 30, 2023

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	101.6
Bonds	98.2
Long bond futures*	3.4
Other assets (liabilities)	1.8
Cash and cash equivalents	(3.4)

REGIONAL ALLOCATION	% OF NAV
Canada	98.7
United States	2.4
Other assets (liabilities)	1.8
United Kingdom	0.2
Germany	0.1
Australia	0.1
Philippines	0.1
Cash and cash equivalents	(3.4)

SECTOR ALLOCATION	% OF NAV
Federal bonds	38.8
Provincial bonds	34.8
Corporate bonds	26.1
Municipal bonds	1.9
Other assets (liabilities)	1.8
Cash and cash equivalents	(3.4)

* Notional values represent 3.4% of NAV for long bond futures.

TOP 25 POSITIONS	% OF NAV
Issuer	
Government of Canada 1.50% 04-01-2025	1.9
Government of Canada 2.50% 12-01-2032	1.7
Government of Canada 1.75% 12-01-2053	1.4
Government of Canada 1.50% 05-01-2024	1.4
Province of Ontario 2.40% 06-02-2026	1.3
Government of Canada 1.25% 03-01-2027	1.1
Government of Canada 2.25% 06-01-2025	1.1
Government of Canada 0.50% 12-01-2030	1.1
Province of Ontario 1.75% 09-08-2025	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 1.25% 06-01-2030	1.0
Canada Housing Trust 1.60% 12-15-2031	1.0
Government of Canada 2.50% 06-01-2024	0.9
Government of Canada 0.50% 09-01-2025	0.9
Province of Quebec 2.75% 09-01-2025	0.9
Government of Canada 2.00% 12-01-2051	0.9
Government of Canada 1.50% 06-01-2031	0.9
Canada Housing Trust 1.75% 06-15-2030	0.9
Government of Canada 4.00% 06-01-2041	0.8
Government of Canada 1.00% 06-01-2027	0.8
Government of Canada 3.50% 12-01-2045	0.8
Province of Ontario 2.25% 12-02-2031	0.8
Province of Ontario 2.90% 06-02-2049	0.8

Top long positions as a percentage of total net asset value	26.7
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Total net asset value of the ETF	\$876.3 million
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The ETF held no short positions at the end of the period.

The investments and percentages may have changed since June 30, 2023, due to the ongoing portfolio transactions of the ETF.

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