

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

Quarterly Portfolio Disclosure

As of December 31, 2023

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	102.8
Bonds	99.7
Long bond futures*	3.1
Other assets (liabilities)	0.2
Cash and cash equivalents	(3.0)

REGIONAL ALLOCATION	% OF NAV
Canada	99.7
United States	2.5
United Kingdom	0.2
Other assets (liabilities)	0.2
Philippines	0.2
Germany	0.1
Australia	0.1
Cash and cash equivalents	(3.0)

SECTOR ALLOCATION	% OF NAV
Federal bonds	38.4
Provincial bonds	35.4
Corporate bonds	27.5
Municipal bonds	1.5
Other assets (liabilities)	0.2
Cash and cash equivalents	(3.0)

BONDS BY CREDIT RATING**	% OF NAV
AAA	37.5
AA	18.5
A	27.6
BBB	10.1
Unrated	6.0

* Notional values represent 3.0% of NAV for long bond futures.

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

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TOP 25 POSITIONS

Issuer	% OF NAV
Government of Canada 1.50% 04-01-2025	1.9
Government of Canada 2.50% 12-01-2032	1.7
Government of Canada 2.75% 12-01-2055	1.6
Government of Canada 2.75% 06-01-2033	1.3
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
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 0.50% 12-01-2030	1.0
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 2.00% 12-01-2051	1.0
Government of Canada 0.50% 09-01-2025	0.9
Province of Quebec 2.75% 09-01-2025	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 1.00% 06-01-2027	0.8
Province of Quebec 2.85% 12-01-2053	0.8
Province of Ontario 2.90% 06-02-2049	0.8
Province of Ontario 2.65% 12-02-2050	0.8
Province of Ontario 2.25% 12-02-2031	0.8
Government of Canada 3.50% 12-01-2045	0.8

Top long positions as a percentage of total net asset value

26.7

Total net asset value of the ETF

\$886.8 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.



MACKENZIE
Investments