

# MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

## Quarterly Portfolio Disclosure

As of June 30, 2024

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	99.0
<i>Bonds</i>	98.8
<i>Long bond futures*</i>	0.2
<i>Short bond futures*</i>	–
Other assets (liabilities)	1.2
Cash and cash equivalents	(0.2)

REGIONAL ALLOCATION	% OF NAV
Canada	92.5
United States	5.2
Other assets (liabilities)	1.2
United Kingdom	0.9
Australia	0.3
France	0.1
Cash and cash equivalents	(0.2)

SECTOR ALLOCATION	% OF NAV
Corporate bonds – Financial	38.5
Corporate bonds – Energy	20.7
Corporate bonds – Infrastructure	13.4
Corporate bonds – Communication	9.9
Corporate bonds – Industrial	8.1
Corporate bonds – Real estate	6.9
Other assets (liabilities)	1.2
Corporate bonds – Provincial	0.7
Provincial bonds	0.4
Federal bonds	0.2
Corporate bonds – Securitization	0.1
Municipal bonds	0.1
Cash and cash equivalents	(0.2)

BONDS BY CREDIT RATING**	% OF NAV
AAA	0.4
AA	2.5
A	35.5
BBB	40.7
Less than BBB	0.3
Unrated	19.4

\* Notional values represent 0.2% of NAV for long bond futures and –0.5% of NAV for short bond futures.

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

### TOP 25 LONG POSITIONS

Issuer	% OF NAV
The Toronto-Dominion Bank 4.21% 06-01-2027	1.0
Bell Canada Inc. 3.60% 09-29-2027 Callable 2027	1.0
The Bank of Nova Scotia 2.95% 03-08-2027	0.8
The Toronto-Dominion Bank F/R 04-22-2030 Callable 2025	0.8
The Toronto-Dominion Bank 4.68% 01-08-2029	0.8
Bank of Montreal 3.65% 04-01-2027	0.8
Enbridge Inc. 3.20% 06-08-2027 Callable 2027	0.7
Bank of Montreal 4.31% 06-01-2027	0.6
Rogers Communications Inc. 3.65% 03-31-2027	0.6
The Toronto-Dominion Bank 2.26% 01-07-2027	0.6
John Deere Financial Inc. 1.63% 04-09-2026	0.6
The Bank of Nova Scotia 5.50% 05-08-2026	0.6
Hyundai Capital Canada Inc. 2.01% 05-12-2026	0.5
Bank of Montreal 4.54% 12-18-2028	0.5
TransCanada PipeLines Ltd. 3.80% 04-05-2027 Callable 2027	0.5
Royal Bank of Canada 5.24% 11-02-2026	0.5
Bank of Montreal 5.04% 05-29-2028	0.5
Royal Bank of Canada F/R 02-01-2033	0.5
The Toronto-Dominion Bank 4.48% 01-18-2028	0.5
Royal Bank of Canada 2.33% 01-28-2027	0.5
Hydro One Inc. 5.36% 05-20-2036	0.5
Royal Bank of Canada 5.23% 06-24-2030	0.5
407 International Inc. 5.75% 02-14-2036 Callable	0.5
Royal Bank of Canada 1.83% 07-31-2028	0.4
Enbridge Pipelines Inc. 3.52% 02-22-2029 Callable 2028	0.4

<b>Top long positions as a percentage of total net asset value</b>	<b>15.2</b>
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### TOP 25 SHORT POSITIONS

Issuer	% OF NAV
Canadian 30-Year Bond Futures	–
Canadian 10-Year Bond Futures	–

<b>Top short positions as a percentage of total net asset value</b>	<b>–</b>
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<b>Total net asset value of the ETF</b>	<b>\$551.4 million</b>
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The investments and percentages may have changed since June 30, 2024, due to the ongoing portfolio transactions of the ETF.

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## **Quarterly Portfolio Disclosure** (cont'd)

As of June 30, 2024

### **Index Provider Disclaimer**

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**MACKENZIE**  
Investments