

MACKENZIE CANADIAN SHORT-TERM BOND INDEX ETF

Quarterly Portfolio Disclosure

As of June 30, 2024

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	98.0
Other assets (liabilities)	2.0

REGIONAL ALLOCATION	% OF NAV
Canada	91.9
United States	5.1
Other assets (liabilities)	2.0
Germany	0.4
Luxembourg	0.3
Australia	0.2
United Kingdom	0.1

SECTOR ALLOCATION	% OF NAV
Corporate bonds	39.6
Federal bonds	38.4
Provincial bonds	19.2
Other assets (liabilities)	2.0
Municipal bonds	0.8

BONDS BY CREDIT RATING*	% OF NAV
AAA	42.7
AA	8.2
A	24.1
BBB	15.2
Less than BBB	0.2
Unrated	7.6

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

TOP 25 POSITIONS	% OF NAV
Issuer	
Government of Canada 0.50% 09-01-2025	8.0
Government of Canada 3.50% 03-01-2028	6.0
Canada Housing Trust 2.35% 06-15-2027	4.5
Government of Canada 4.00% 03-01-2029	3.7
Government of Canada 1.25% 03-01-2027	3.6
Canada Housing Trust 3.10% 06-15-2028	3.5
Government of Canada 3.00% 04-01-2026	1.8
Province of Ontario 2.60% 06-02-2027	1.7
Province of Ontario 2.90% 06-02-2028	1.6
Canada Housing Trust 1.95% 12-15-2025	1.6
Province of Quebec 8.50% 04-01-2026	1.6
Province of Ontario 1.75% 09-08-2025	1.4
Province of Ontario 2.40% 06-02-2026	1.3
International Bank for Reconstruction and Development 0.63% 01-14-2026	1.2
Bank of Montreal F/R 06-17-2030 Callable 2025	1.1
Canada Housing Trust 2.65% 12-15-2028	1.1
The Toronto-Dominion Bank 4.68% 01-08-2029	1.0
Government of Canada 1.00% 09-01-2026	1.0
Province of Alberta 2.55% 06-01-2027	1.0
The Toronto-Dominion Bank 4.21% 06-01-2027	1.0
Province of Quebec 2.75% 09-01-2028	0.9
Province of Ontario 4.00% 03-08-2029	0.9
Province of Ontario 6.50% 03-08-2029	0.9
The Bank of Nova Scotia 4.68% 02-01-2029	0.9
Canadian Imperial Bank of Commerce F/R 04-07-2032	0.8
Top long positions as a percentage of total net asset value	52.1

Total net asset value of the ETF **\$35.0 million**

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

The investments and percentages may have changed since June 30, 2024, due to the ongoing portfolio transactions of the ETF.

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