

# MACKENZIE CONSERVATIVE INCOME ETF PORTFOLIO

## Quarterly Portfolio Disclosure

As of June 30, 2024

### Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	63.8
<i>Bonds</i>	61.5
<i>Long bond futures*</i>	2.3
<i>Short bond futures*</i>	–
Equities	32.7
Other assets (liabilities)	2.9
Exchange-traded funds/notes	1.0
Cash and cash equivalents	(0.4)

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
Canada	47.2
United States	31.5
Other	9.2
Other assets (liabilities)	2.9
United Kingdom	1.7
Japan	1.7
Mexico	1.1
Netherlands	1.0
France	0.7
China	0.7
Switzerland	0.6
Australia	0.6
Ireland	0.5
Saudi Arabia	0.5
Brazil	0.5
Cash and cash equivalents	(0.4)

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	42.1
Foreign government bonds	8.3
Provincial bonds	7.8
Financials	6.6
Information technology	6.4
Federal bonds	4.6
Industrials	4.0
Other	3.6
Other assets (liabilities)	2.9
Energy	2.8
Consumer discretionary	2.8
Health care	2.6
Materials	2.1
Communication services	2.0
Consumer staples	1.8
Cash and cash equivalents	(0.4)

\* Notional values represent 2.3% of NAV for long bond futures and –1.2% of NAV for short bond futures.

The effective allocation shows the portfolio, regional or sector exposure of the Fund calculated by combining its direct and indirect investments.

TOP 25 POSITIONS	% OF NAV
<b>Issuer/Underlying Fund</b>	
Mackenzie Core Plus Canadian Fixed Income ETF	35.2
Mackenzie US Large Cap Equity Index ETF	13.5
Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	10.6
Mackenzie Canadian Equity Index ETF	10.1
Mackenzie Global High Yield Fixed Income ETF	9.8
Mackenzie Emerging Markets Bond Index ETF (CAD-Hedged)	6.5
Mackenzie International Equity Index ETF	6.3
Mackenzie Canadian Ultra Short Bond Index ETF	3.0
Mackenzie Canadian All Corporate Bond Index ETF	1.9
Mackenzie Emerging Markets Equity Index ETF	1.7
iShares Core S&P Small-Cap ETF	0.9
Cash and cash equivalents	0.2
Mackenzie Global Dividend ETF	0.1

<b>Top long positions as a percentage of total net asset value</b>	<b>99.8</b>
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**Total net asset value of the Fund** **\$54.7 million**

The Fund held no direct short positions at the end of the period.

For the prospectus and other information about the underlying fund(s) held in the portfolio, visit [www.mackenzieinvestments.com](http://www.mackenzieinvestments.com) or [www.sedarplus.ca](http://www.sedarplus.ca).

The investments and percentages may have changed since June 30, 2024, due to the ongoing portfolio transactions of the Fund. Quarterly updates of holdings are available within 60 days of the end of each quarter except for March 31, the Fund's fiscal year-end, when they are available within 90 days.



**MACKENZIE**  
Investments