

# MACKENZIE U.S. AGGREGATE BOND INDEX ETF (CAD-HEDGED)

## Quarterly Portfolio Disclosure

As of June 30, 2024

### Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	98.1
<i>Bonds</i>	81.7
<i>Long bond futures*</i>	16.4
Other assets (liabilities)	17.8
Cash and cash equivalents	(15.9)

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
United States	85.5
Other assets (liabilities)	17.8
Canada	6.3
France	2.8
Singapore	1.3
United Kingdom	0.9
Ireland	0.3
Netherlands	0.3
Spain	0.2
Luxembourg	0.1
Brazil	0.1
Japan	0.1
Australia	0.1
China	0.1
Cash and cash equivalents	(15.9)

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Foreign government bonds	42.1
Corporate bonds	29.9
Other assets (liabilities)	17.8
Mortgage backed	17.0
Other	3.8
Federal bonds	2.5
Municipal bonds	2.1
Provincial bonds	0.7
Cash and cash equivalents	(15.9)

BONDS BY CREDIT RATING**	% OF NAV
AAA	7.1
AA	46.8

### Index Provider Disclaimer

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### TOP 25 POSITIONS

Issuer/Underlying Fund	% OF NAV
Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	30.4
United States Treasury 3.25% 06-30-2029	5.2
Fannie Mae 6.00% 11-01-2053	3.3
Caisse d'Amortissement de la Dette Sociale 4.88% 09-19-2026	2.8
Canada Pension Plan Investment Board 3.25% 06-15-2027	2.5
United States Treasury 1.50% 01-31-2027	2.5
Fannie Mae 5.50% 09-01-2053	2.5
Fannie Mae 5.50% 08-01-2053	2.4
CPPIB Capital Inc. 0.50% 09-16-2024	2.1
Fannie Mae 7.00% 11-20-2053	1.7
United States Treasury 0.25% 08-31-2025	1.7
United States Treasury 0.50% 06-30-2027	1.6
United States Treasury 0.38% 12-31-2025	1.5
United States Treasury 2.25% 03-31-2026	1.2
Fannie Mae 6.00% 10-01-2053	1.2
United States Treasury 4.50% 11-15-2033	1.1
United States Treasury 2.50% 02-15-2045	1.1
United States Treasury 2.50% 02-15-2046	1.1
United States Treasury 0.50% 08-31-2027	0.9
United States Treasury 3.75% 12-31-2030	0.9
Fannie Mae 5.50% 07-01-2053	0.8
Temasek Holdings Pte Ltd. 3.38% 07-23-2042	0.8
International Bank for Reconstruction and Development 4.75% 11-14-2033	0.7
Government of America 1.50% 09-30-2024	0.7
United States Treasury 1.13% 02-28-2027	0.7

Top long positions as a percentage of total net asset value **71.4**

Total net asset value of the ETF **\$38.9 million**

\* Notional values represent 16.4% of NAV for long bond futures.

\*\* Credit ratings and rating categories are based on ratings issued by a designated rating organization. This table includes only bonds held directly by the ETF.

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

The ETF 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 ETF.