

MACKENZIE CANADIAN ULTRA SHORT BOND INDEX ETF

Quarterly Portfolio Disclosure

As of June 30, 2024

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	72.3
Bonds	67.6
Long bond futures*	4.7
Short-term investments	20.7
Other assets (liabilities)	7.0

REGIONAL ALLOCATION	% OF NAV
Canada	79.8
United States	13.1
Other assets (liabilities)	7.0
United Kingdom	0.1
Cash and cash equivalents	(4.7)

SECTOR ALLOCATION	% OF NAV
Corporate bonds	61.0
Bearer deposit note	11.7
Short-term deposits	9.0
Other assets (liabilities)	7.0
Municipal bonds	6.3
Other	4.7
Provincial bonds	0.3
Cash and cash equivalents	(4.7)

BONDS BY CREDIT RATING**	% OF NAV
AAA	0.2
AA	5.3
A	39.6
BBB	12.2
Unrated	10.3

TOP 25 POSITIONS

Issuer	% OF NAV
Province of Alberta, Canada	7.8
Ontario T-Bill 0 08/07/2024	7.4
Bank of America Corp. F/R 09-20-2025 Callable 2024	5.5
Canadian Imperial Bank of Commerce 2.75% 03-07-2025	4.0
Province Of British Columbia 0 11/12/2024	3.9
Sun Life Financial Inc. F/R 08-13-2029 Callable 2024	3.8
The Bank of Nova Scotia 2.49% 09-23-2024	3.7
City of Quebec 1.80% 11-28-2024	3.5
Daimler Trucks Finance Canada Inc. 2.14% 12-13-2024	3.1
EQUITABLE BANK 0 08/21/2024	3.1
Canadian Western Bank 2.60% 09-06-2024	3.0
Ville de Laval 1.75% 10-23-2024	2.8
The Goldman Sachs Group Inc. 3.31% F/R 10-31-2025 Callable 2024	2.6
HSBC Bank Canada 3.40% 03-24-2025	2.4
Royal Bank of Canada 2.35% 07-02-2024	2.2
Manulife Financial Corp. F/R 08-20-2029 Callable 2024	2.2
Fédération des Caisses Desjardins du Québec 2.42% 10-04-2024	1.8
Royal Bank of Canada 2.61% 11-01-2024	1.7
Wells Fargo & Co. 3.874% 05-21-2025	1.7
Quebec T-Bill 0 07/26/2024	1.6
Province Of British Columbia 0 07/15/2024	1.6
Air Lease Corp. 2.63% 12-05-2024 Callable 2024	1.1
Toyota Credit Canada Inc. 1.27% 07-22-2024	1.1
Manulife Bank of Canada 2.38% 11-19-2024	1.1
The Consumers' Gas Co. Ltd. 9.85% 12-02-2024 Callable	1.0

Top long positions as a percentage of total net asset value **73.7**

Total net asset value of the ETF **\$126.7 million**

* Notional values represent 4.7% of NAV for long bond futures.

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

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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