

MACKENZIE CANADIAN SHORT-TERM BOND INDEX ETF

Quarterly Portfolio Disclosure

As of June 30, 2023

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	104.0
Bonds	98.2
Long bond futures*	5.8
Other assets (liabilities)	1.8
Cash and cash equivalents	(5.8)

REGIONAL ALLOCATION	% OF NAV
Canada	95.3
United States	7.5
Other assets (liabilities)	1.8
Germany	0.4
United Kingdom	0.4
Australia	0.2
Luxembourg	0.2
Cash and cash equivalents	(5.8)

SECTOR ALLOCATION	% OF NAV
Corporate bonds	42.0
Federal bonds	41.7
Provincial bonds	18.8
Other assets (liabilities)	1.8
Municipal bonds	1.5
Cash and cash equivalents	(5.8)

* Notional values represent 5.8% of NAV for long bond futures.

TOP 25 POSITIONS	% OF NAV
Issuer	
Government of Canada 2.75% 08-01-2024	6.9
Government of Canada 2.75% 09-01-2027	5.2
Government of Canada 0.50% 09-01-2025	5.0
Canada Housing Trust 2.35% 06-15-2027	3.3
Canada Housing Trust 0.95% 06-15-2025	2.1
Canada Mortgage & Housing Corp. 1.10% 12-15-2026	2.0
Government of Canada 1.25% 03-01-2027	1.8
Province of Ontario 2.60% 06-02-2027	1.6
Government of Canada 1.50% 05-01-2024	1.5
Canada Housing Trust 1.80% 12-15-2024	1.5
Province of Ontario 2.60% 06-02-2025	1.5
Inter-American Development Bank 1.00% 06-29-2026	1.3
Province of Ontario 3.50% 06-02-2024	1.2
Canada Housing Trust 2.55% 03-15-2025	1.1
Government of Canada 3.75% 02-01-2025	0.9
International Bank for Reconstruction and Development 0.63% 01-14-2026	0.9
Province of Ontario 1.75% 09-08-2025	0.8
Province of Quebec 1.85% 02-13-2027	0.8
Province of Ontario 1.85% 02-01-2027	0.8
Province of Quebec 2.50% 09-01-2026	0.7
Province of Ontario 2.65% 02-05-2025	0.7
Province of Ontario 1.35% 09-08-2026	0.7
Province of Quebec 3.75% 09-01-2024	0.7
Province of Alberta 2.55% 06-01-2027	0.7
The Bank of Nova Scotia 2.95% 03-08-2027	0.7

Top long positions as a percentage of total net asset value	44.4
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Total net asset value of the ETF	\$153.3 million
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The ETF held no short positions at the end of the period.

The investments and percentages may have changed since June 30, 2023, due to the ongoing portfolio transactions of the ETF.

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