

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

Interim Unaudited Financial Statements

For the Six-Month Period Ended September 30, 2023

These Interim Unaudited Financial Statements do not contain the Interim Management Report of Fund Performance (“MRFP”) of the ETF. You may obtain a copy of the Interim MRFP, at no cost, by calling the toll-free number 1-800-387-0614, by writing to us at Mackenzie Financial Corporation, 180 Queen Street West, Toronto, Ontario M5V 3K1, by visiting our website at www.mackenzieinvestments.com or by visiting the SEDAR+ website at www.sedarplus.ca. Copies of the Annual Financial Statements or Annual MRFP may also be obtained, at no cost, using any of the methods outlined above.

Unitholders may also contact us using one of these methods to request a copy of the ETF’s proxy voting policies and procedures, proxy voting disclosure record or quarterly portfolio disclosure.

NOTICE OF NO AUDITOR REVIEW OF THE INTERIM FINANCIAL STATEMENTS

Mackenzie Financial Corporation, the Manager of the Mackenzie Canadian Aggregate Bond Index ETF (the “ETF”), appoints independent auditors to audit the ETF’s Annual Financial Statements. Under Canadian securities laws (National Instrument 81-106), if an auditor has not reviewed the Interim Financial Statements, this must be disclosed in an accompanying notice.

The ETF’s independent auditors have not performed a review of these Interim Financial Statements in accordance with standards established by the Chartered Professional Accountants of Canada.



MACKENZIE
Investments

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

STATEMENTS OF FINANCIAL POSITION

at (in \$ 000 except per unit amounts)

	Sep. 30 2023	Mar. 31 2023 (Audited)
	\$	\$
ASSETS		
Current assets		
Investments at fair value	828,181	852,406
Cash and cash equivalents	9,385	8,487
Accrued interest receivable	6,982	6,468
Accounts receivable for investments sold	–	–
Accounts receivable for units issued	–	–
Due from manager	59	59
Margin on derivatives	2,388	–
Derivative assets	–	570
Total assets	846,995	867,990
LIABILITIES		
Current liabilities		
Accounts payable for investments purchased	–	–
Accounts payable for units redeemed	–	–
Distribution payable	2,068	–
Due to manager	57	47
Margin on derivatives	–	117
Derivative liabilities	1,238	–
Total liabilities	3,363	164
Net assets attributable to unitholders	843,632	867,826

Net assets attributable to unitholders (note 3)

	per unit		per series	
	Sep. 30 2023	Mar. 31 2023 (Audited)	Sep. 30 2023	Mar. 31 2023 (Audited)
CAD Units	86.62	92.13	843,632	867,826

STATEMENTS OF COMPREHENSIVE INCOME

for the periods ended September 30 (in \$ 000 except per unit amounts)

	2023 \$	2022 \$
Income		
Interest income for distribution purposes	13,073	5,049
Other changes in fair value of investments and other net assets		
Net realized gain (loss)	(2,182)	(2,736)
Net unrealized gain (loss)	(49,964)	(10,249)
Securities lending income	71	19
Other	17	251
Total income (loss)	(38,985)	(7,666)
Expenses (note 6)		
Management fees	330	134
Management fee rebates	(301)	(102)
Commissions and other portfolio transaction costs	8	1
Interest charges	3	4
Independent Review Committee fees	1	–
Expenses before amounts absorbed by Manager	41	37
Expenses absorbed by Manager	–	–
Net expenses	41	37
Increase (decrease) in net assets attributable to unitholders from operations before tax	(39,026)	(7,703)
Foreign withholding tax expense (recovery)	–	–
Foreign income tax expense (recovery)	–	–
Increase (decrease) in net assets attributable to unitholders from operations	(39,026)	(7,703)

Increase (decrease) in net assets attributable to unitholders from operations (note 3)

	per unit		per series	
	2023	2022	2023	2022
CAD Units	(4.07)	(1.99)	(39,026)	(7,703)

The accompanying notes are an integral part of these financial statements.

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

STATEMENTS OF CHANGES IN FINANCIAL POSITION

for the periods ended September 30 (in \$ 000 except per unit amounts)

	CAD Units	
	2023	2022
NET ASSETS ATTRIBUTABLE TO UNITHOLDERS		
Beginning of period	867,826	169,081
Increase (decrease) in net assets from operations	(39,026)	(7,703)
Distributions paid to unitholders:		
Investment income	(13,580)	(3,777)
Capital gains	–	–
Management fee rebates	(301)	(102)
Total distributions paid to unitholders	(13,881)	(3,879)
Unit transactions:		
Proceeds from units issued	30,537	408,895
Reinvested distributions	–	–
Payments on redemption of units	(1,824)	(11,156)
Total unit transactions	28,713	397,739
Increase (decrease) in net assets attributable to unitholders	(24,194)	386,157
End of period	843,632	555,238
Increase (decrease) in units (in thousands) (note 7):	Units	
Units outstanding – beginning of period	9,420	1,760
Issued	340	4,520
Reinvested distributions	–	–
Redeemed	(20)	(120)
Units outstanding – end of period	9,740	6,160

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MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

STATEMENTS OF CASH FLOWS

for the periods ended September 30 (in \$ 000)

	2023	2022
	\$	\$
Cash flows from operating activities		
Net increase (decrease) in net assets attributable to unitholders from operations	(39,026)	(7,703)
Adjustments for:		
Net realized loss (gain) on investments	2,017	1,776
Change in net unrealized loss (gain) on investments	49,964	10,249
Purchase of investments	(428,933)	(2,706,801)
Proceeds from sale and maturity of investments	410,164	2,418,933
(Increase) decrease in accounts receivable and other assets	(2,902)	(2,920)
Increase (decrease) in accounts payable and other liabilities	(107)	25
Net cash provided by (used in) operating activities	(8,823)	(286,441)
Cash flows from financing activities		
Proceeds from units issued	21,671	304,934
Payments on redemption of units	(137)	(11,156)
Distributions paid net of reinvestments	(11,813)	(3,879)
Net cash provided by (used in) financing activities	9,721	289,899
Net increase (decrease) in cash and cash equivalents	898	3,458
Cash and cash equivalents at beginning of period	8,487	7,037
Effect of exchange rate fluctuations on cash and cash equivalents	–	–
Cash and cash equivalents at end of period	9,385	10,495
Cash	9,385	10,495
Cash equivalents	–	–
Cash and cash equivalents at end of period	9,385	10,495
Supplementary disclosures on cash flow from operating activities:		
Dividends received	–	–
Foreign taxes paid	–	–
Interest received	12,559	1,992
Interest paid	8	1

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MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SCHEDULE OF INVESTMENTS

as at September 30, 2023

	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS					
407 International Inc. 1.80% 05-22-2025 Callable 2025	Canada	Corporate - Non Convertible	174,000	178	164
407 International Inc. 2.43% 05-04-2027 Callable MTN	Canada	Corporate - Non Convertible	1,366,000	1,296	1,247
407 International Inc. 2.59% 05-25-2032 Callable 2032	Canada	Corporate - Non Convertible	92,000	78	75
407 International Inc. 3.43% 06-01-2033 MTN	Canada	Corporate - Non Convertible	574,000	530	495
407 International Inc. 5.96% 12-03-2035 Callable	Canada	Corporate - Non Convertible	296,000	362	312
407 International Inc. 5.75% 02-14-2036 Callable	Canada	Corporate - Non Convertible	168,000	213	169
407 International Inc. 4.45% 11-15-2041 Callable 2041	Canada	Corporate - Non Convertible	85,000	106	76
407 International Inc. 4.19% 04-25-2042 Callable	Canada	Corporate - Non Convertible	233,000	218	201
407 International Inc. 3.65% 09-08-2044 Callable MTN	Canada	Corporate - Non Convertible	7,000	7	6
407 International Inc. 3.30% 03-27-2045 Callable 2044	Canada	Corporate - Non Convertible	15,000	15	11
407 International Inc. 3.83% 05-11-2046	Canada	Corporate - Non Convertible	50,000	46	40
407 International Inc. 3.60% 05-21-2047 Callable	Canada	Corporate - Non Convertible	548,000	443	421
407 International Inc. 3.72% 05-11-2048 Callable 2047	Canada	Corporate - Non Convertible	73,000	77	57
407 International Inc. 3.67% 03-08-2049 Callable 2048	Canada	Corporate - Non Convertible	66,000	71	51
407 International Inc. 2.84% 03-07-2050	Canada	Corporate - Non Convertible	353,000	253	231
407 International Inc. 3.98% 09-11-2052	Canada	Corporate - Non Convertible	368,000	323	296
Acces Recherche Montreal SEC 7.07% 12-31-2042	Canada	Corporate - Non Convertible	1,708	2	2
Aéroports de Montréal 6.95% 04-16-2032	Canada	Corporate - Non Convertible	179,815	199	188
Aéroports de Montreal 5.17% 09-17-2035 Callable	Canada	Corporate - Non Convertible	15,000	18	15
Aéroports de Montréal 5.67% 10-16-2037 Callable	Canada	Corporate - Non Convertible	33,000	46	34
Aéroports de Montréal 5.47% 04-16-2040 Callable	Canada	Corporate - Non Convertible	91,000	115	92
Aéroports de Montréal 3.92% 09-26-2042	Canada	Corporate - Non Convertible	62,000	76	52
Aéroports de Montréal 3.36% 04-24-2047 Callable 2046	Canada	Corporate - Non Convertible	520,000	422	387
Aéroports de Montréal 3.03% 04-21-2050 Callable 2049	Canada	Corporate - Non Convertible	125,000	96	86
Aéroports de Montréal 3.44% 04-26-2051	Canada	Corporate - Non Convertible	220,000	170	163
AGT Ltd. 8.80% 09-22-2025 Callable	Canada	Corporate - Non Convertible	270,000	301	283
AIMCo Realty Investors LP 3.67% 06-01-2027 Callable 2027	Canada	Corporate - Non Convertible	78,000	83	72
AIMCo Realty Investors LP 3.04% 06-01-2028 Callable 2028	Canada	Corporate - Non Convertible	720,000	657	644
AIMCo Realty Investors LP 2.71% 06-01-2029 Callable 2029	Canada	Corporate - Non Convertible	124,000	130	107
Alberta Powerline LP 4.06% 03-01-2054	Canada	Corporate - Non Convertible	324,918	300	262
Alectra Inc. 2.49% 05-17-2027 Callable 2027	Canada	Corporate - Non Convertible	250,000	230	227
Alectra Inc. 1.75% 02-11-2031	Canada	Corporate - Non Convertible	165,000	158	130
Alectra Inc. 5.30% 04-29-2041	Canada	Corporate - Non Convertible	120,000	128	119
Alectra Inc. 3.46% 04-12-2049 Callable 2048	Canada	Corporate - Non Convertible	1,024,000	857	761
Algonquin Power & Utilities Corp. 4.60% 01-29-2029 Callable 2028	Canada	Corporate - Non Convertible	247,000	241	233
Algonquin Power & Utilities Corp. 2.85% 07-15-2031	Canada	Corporate - Non Convertible	123,000	124	100
Alimentation Couche-Tard Inc. 3.06% 07-26-2024 Callable 2024	Canada	Corporate - Non Convertible	117,000	119	115
Alimentation Couche-Tard Inc. 3.60% 06-02-2025 Callable 2025	Canada	Corporate - Non Convertible	200,000	195	193
Allied Properties Real Estate Investment Trust 1.73% 02-12-2026	Canada	Corporate - Non Convertible	136,000	134	121
Allied Properties Real Estate Investment Trust 3.11% 04-08-2027	Canada	Corporate - Non Convertible	40,000	37	35
Allied Properties Real Estate Investment Trust 3.13% 05-15-2028	Canada	Corporate - Non Convertible	330,000	295	280
Allied Properties Real Estate Investment Trust 3.39% 08-15-2029	Canada	Corporate - Non Convertible	520,000	449	428
Allied Properties Real Estate Investment Trust 3.12% 02-21-2030 Callable 2029	Canada	Corporate - Non Convertible	85,000	85	68
Allied Properties Real Estate Investment Trust 3.10% 02-06-2032	Canada	Corporate - Non Convertible	14,000	14	10
AltaGas Canada Inc. 4.26% 12-05-2028 Callable 2028	Canada	Corporate - Non Convertible	180,000	173	168
AltaGas Ltd. 4.40% 03-15-2024 Callable 2023	Canada	Corporate - Non Convertible	879,000	871	874
AltaGas Ltd. 1.23% 03-18-2024	Canada	Corporate - Non Convertible	210,000	199	206
AltaGas Ltd. 3.84% 01-15-2025 Callable 2024 MTN	Canada	Corporate - Non Convertible	69,000	74	67
AltaGas Ltd. 2.16% 06-10-2025	Canada	Corporate - Non Convertible	40,000	41	38
AltaGas Ltd. 4.12% 04-07-2026 Callable 2026	Canada	Corporate - Non Convertible	113,000	121	109
AltaGas Ltd. 3.98% 10-04-2027 Callable 2027	Canada	Corporate - Non Convertible	78,000	84	73
AltaGas Ltd. 2.48% 11-30-2030	Canada	Corporate - Non Convertible	61,000	62	48
AltaGas Ltd. 4.99% 10-04-2047 Callable 2047	Canada	Corporate - Non Convertible	370,000	318	308
AltaLink LP 3.40% 06-06-2024 Callable 2024	Canada	Corporate - Non Convertible	1,224,000	1,210	1,207
AltaLink LP 2.75% 05-29-2026 Callable	Canada	Corporate - Non Convertible	51,000	50	48
AltaLink LP 5.38% 03-26-2040	Canada	Corporate - Non Convertible	84,000	107	84
AltaLink LP 4.462% 11-08-2041 Callable	Canada	Corporate - Non Convertible	150,000	188	135
AltaLink LP 3.99% 06-30-2042 Callable	Canada	Corporate - Non Convertible	185,000	169	156
AltaLink LP 4.92% 09-17-2043	Canada	Corporate - Non Convertible	150,000	160	142
AltaLink LP 4.054% 11-21-2044 Callable 2044	Canada	Corporate - Non Convertible	222,000	201	186
AltaLink LP 4.09% 06-30-2045 Callable MTN	Canada	Corporate - Non Convertible	23,000	26	19
AltaLink LP 3.72% 12-03-2046 Callable MTN	Canada	Corporate - Non Convertible	36,000	37	28

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2023

	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
AltaLink LP 4.446% 07-11-2053	Canada	Corporate - Non Convertible	260,000	252	228
Anheuser-Busch InBev Finance Inc. 4.32% 05-15-2047					
Callable Series MPLE	United States	Corporate - Non Convertible	206,000	180	170
Apple Inc. 2.51% 08-19-2024 Callable 2024	United States	Corporate - Non Convertible	1,000,000	987	976
ARC Resources Ltd. 2.35% 03-10-2026	Canada	Corporate - Non Convertible	260,000	241	240
ARC Resources Ltd. 3.47% 03-10-2031	Canada	Corporate - Non Convertible	40,000	41	34
Artis Real Estate Investment Trust 5.60% 04-29-2025	Canada	Corporate - Non Convertible	100,000	99	96
Asian Development Bank 4.65% 02-16-2027	Supra - National	n/a	30,000	30	30
Asian Development Bank 1.50% 05-04-2028	Supra - National	n/a	500,000	500	436
AT&T Inc. 4.00% 11-25-2025 Callable 2025	United States	Corporate - Non Convertible	606,000	613	583
AT&T Inc. 4.85% 05-25-2047	United States	Corporate - Non Convertible	300,000	272	240
AT&T Inc. 5.10% 11-25-2048 Callable 2048	United States	Corporate - Non Convertible	370,000	345	306
Athabasca Indigenous Midstream LP 6.07% 02-05-2042	Canada	Corporate - Non Convertible	26,906	28	26
Athene Global Funding F/R 04-09-2024	United States	Corporate - Non Convertible	500,000	492	498
Athene Global Funding 2.10% 09-24-2025	United States	Corporate - Non Convertible	273,000	255	251
Athene Global Funding 2.47% 06-09-2028	United States	Corporate - Non Convertible	71,000	68	59
Aviva PLC 4.00% 10-02-2030	United Kingdom	Corporate - Non Convertible	160,000	148	138
Bank of America Corp. F/R 09-20-2025 Callable 2024	United States	Corporate - Non Convertible	875,000	855	854
Bank of America Corp. F/R 03-24-2026 Callable 2025	United States	Corporate - Non Convertible	1,151,000	1,199	1,110
Bank of America Corp. F/R 09-15-2027 (Fixed-To Floating Rate)	United States	Corporate - Non Convertible	220,000	195	196
Bank of America Corp. F/R 03-16-2028	United States	Corporate - Non Convertible	460,000	436	426
Bank of America Corp. F/R 04-04-2029	United States	Corporate - Non Convertible	157,000	160	136
Bank of Montreal 2.85% 03-06-2024	Canada	Corporate - Non Convertible	500,000	489	494
Bank of Montreal 2.70% 09-11-2024 DPNT	Canada	Corporate - Non Convertible	1,164,000	1,155	1,135
Bank of Montreal 2.37% 02-03-2025 Callable 2025	Canada	Corporate - Non Convertible	540,000	514	516
Bank of Montreal 4.61% 09-10-2025	Canada	Corporate - Non Convertible	38,000	43	37
Bank of Montreal 1.55% 05-28-2026	Canada	Corporate - Non Convertible	745,000	668	671
Bank of Montreal 2.70% 12-09-2026	Canada	Corporate - Non Convertible	260,000	268	240
Bank of Montreal 3.65% 04-01-2027	Canada	Corporate - Non Convertible	506,000	495	472
Bank of Montreal 4.31% 06-01-2027	Canada	Corporate - Non Convertible	720,000	706	685
Bank of Montreal 4.71% 12-07-2027	Canada	Corporate - Non Convertible	2,779,000	2,770	2,668
Bank of Montreal 3.19% 03-01-2028	Canada	Corporate - Non Convertible	1,992,000	1,935	1,823
Bank of Montreal 5.04% 05-29-2028	Canada	Corporate - Non Convertible	1,746,000	1,735	1,693
Bank of Montreal F/R 06-17-2030 Callable 2025	Canada	Corporate - Non Convertible	516,000	495	481
Bank of Montreal F/R 07-22-2031	Canada	Corporate - Non Convertible	677,000	609	602
The Bank of Nova Scotia 2.29% 06-28-2024	Canada	Corporate - Non Convertible	236,000	245	231
The Bank of Nova Scotia 2.49% 09-23-2024	Canada	Corporate - Non Convertible	326,000	342	316
The Bank of Nova Scotia 1.95% 01-10-2025	Canada	Corporate - Non Convertible	1,866,000	1,773	1,780
The Bank of Nova Scotia 2.16% 02-03-2025	Canada	Corporate - Non Convertible	1,316,000	1,249	1,255
The Bank of Nova Scotia 1.85% 11-02-2026	Canada	Corporate - Non Convertible	550,000	508	491
The Bank of Nova Scotia 2.62% 12-02-2026	Canada	Corporate - Non Convertible	1,175,000	1,097	1,083
The Bank of Nova Scotia 2.95% 03-08-2027	Canada	Corporate - Non Convertible	1,234,000	1,151	1,126
The Bank of Nova Scotia 1.40% 11-01-2027	Canada	Corporate - Non Convertible	1,046,000	896	886
The Bank of Nova Scotia 3.10% 02-02-2028	Canada	Corporate - Non Convertible	26,000	24	24
The Bank of Nova Scotia F/R 07-03-2029 Callable 2024	Canada	Corporate - Non Convertible	223,000	217	218
The Bank of Nova Scotia F/R 05-03-2032	Canada	Corporate - Non Convertible	1,757,000	1,679	1,621
BCE Inc. 3.00% 03-17-2031	Canada	Corporate - Non Convertible	369,000	326	307
BCE Inc. 5.85% 11-10-2032	Canada	Corporate - Non Convertible	204,000	221	203
BCE Inc. 3.50% 09-30-2050 Callable 2050	Canada	Corporate - Non Convertible	1,312,000	1,000	874
BCE Inc. 4.05% 03-17-2051	Canada	Corporate - Non Convertible	236,000	219	174
BCI QuadReal Realty 2.55% 06-24-2026	Canada	Corporate - Non Convertible	250,000	232	231
bclMC Realty Corp. 1.06% 03-12-2024	Canada	Corporate - Non Convertible	905,000	870	888
bclMC Realty Corp. 2.84% 06-03-2025 Callable 2025	Canada	Corporate - Non Convertible	175,000	185	167
bclMC Realty Corp. 1.07% 02-04-2026	Canada	Corporate - Non Convertible	280,000	251	252
bclMC Realty Corp. 3.00% 03-31-2027 Callable 2026	Canada	Corporate - Non Convertible	100,000	93	92
bclMC Realty Corp. 1.75% 07-24-2030 Callable 2030	Canada	Corporate - Non Convertible	28,000	27	22
Bell Canada Inc. 3.35% 03-12-2025 Callable 2025	Canada	Corporate - Non Convertible	991,000	970	958
Bell Canada Inc. 2.90% 08-12-2026 Callable 2026	Canada	Corporate - Non Convertible	64,000	65	59
Bell Canada Inc. 3.60% 09-29-2027 Callable 2027	Canada	Corporate - Non Convertible	698,000	767	647
Bell Canada Inc. 3.80% 08-21-2028 Callable 2028	Canada	Corporate - Non Convertible	1,324,000	1,323	1,222
Bell Canada Inc. 2.90% 09-10-2029 Callable 2029	Canada	Corporate - Non Convertible	467,000	426	403
Bell Canada Inc. 2.50% 05-14-2030	Canada	Corporate - Non Convertible	607,000	508	500
Bell Canada Inc. 7.85% 04-02-2031	Canada	Corporate - Non Convertible	461,000	576	508
Bell Canada Inc. 4.75% 09-29-2044 Callable 2044	Canada	Corporate - Non Convertible	93,000	104	79

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SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2023

	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Bell Canada Inc. 4.35% 12-18-2045 Callable 2045	Canada	Corporate - Non Convertible	238,000	197	189
Bell Canada Inc. 4.45% 02-27-2047 Callable 2046	Canada	Corporate - Non Convertible	377,000	313	302
Bell Canada 7.65% 12-30-2031 Callable	Canada	Corporate - Non Convertible	190,000	216	204
Bell MTS Inc. 4.00% 05-27-2024 Callable 2024	Canada	Corporate - Non Convertible	120,000	119	119
Bell Telephone Co. of Canada 5.15% 02-09-2053	Canada	Corporate - Non Convertible	120,000	115	106
BMW Canada Inc. 2.41% 11-27-2023	Germany	Corporate - Non Convertible	65,000	66	65
BMW Canada Inc. 0.99% 01-14-2025	Germany	Corporate - Non Convertible	12,000	11	11
BNP Paribas SA 2.54% 07-13-2029	France	Corporate - Non Convertible	220,000	187	185
BP Capital Markets PLC 3.47% 05-15-2025	United Kingdom	Corporate - Non Convertible	200,000	196	193
British Columbia Ferry Service Inc. 5.58% 01-11-2038	Canada	Corporate - Non Convertible	210,000	227	216
British Columbia Ferry Service Inc. 2.79% 10-15-2049	Canada	Corporate - Non Convertible	8,000	7	5
British Columbia Ferry Services Inc. 6.25% 10-13-2034	Canada	Corporate - Non Convertible	300,000	346	324
British Columbia Ferry Services Inc. 4.70% 10-23-2043	Canada	Corporate - Non Convertible	95,000	127	88
Brock University 4.97% 12-14-2045	Canada	Corporate - Non Convertible	235,000	295	223
Brookfield Asset Management Inc. 5.04% 03-08-2024 Callable 2023	Canada	Corporate - Non Convertible	22,000	23	22
Brookfield Asset Management Inc. 4.82% 01-28-2026 Callable 2025	Canada	Corporate - Non Convertible	176,000	189	172
Brookfield Asset Management Inc. 3.80% 03-16-2027 Callable 2026	Canada	Corporate - Non Convertible	227,000	217	213
Brookfield Asset Management Inc. 5.95% 06-14-2035	Canada	Corporate - Non Convertible	90,000	97	88
Brookfield BPY Holdings Inc. 3.93% 01-15-2027 Callable 2026	United States	Corporate - Non Convertible	150,000	154	131
Brookfield Finance II Inc. 5.43% 12-14-2032	Canada	Corporate - Non Convertible	819,000	836	770
Brookfield Infrastructure Finance ULC 3.32% 02-22-2024 Callable 2023	Canada	Corporate - Non Convertible	63,000	65	62
Brookfield Infrastructure Finance ULC 4.20% 09-11-2028 Callable 2028	Canada	Corporate - Non Convertible	12,000	12	11
Brookfield Infrastructure Finance ULC 3.41% 10-09-2029 Callable 2029	Canada	Corporate - Non Convertible	417,000	372	364
Brookfield Infrastructure Finance ULC 2.86% 09-01-2032 Callable 2032	Canada	Corporate - Non Convertible	732,000	623	569
Brookfield Infrastructure Finance ULC 5.95% 07-27-2053	Canada	Corporate - Non Convertible	516,000	524	490
Brookfield Renewable Energy Partners LP 5.84% 11-05-2036	Canada	Corporate - Non Convertible	470,000	493	463
Brookfield Renewable Energy Partners ULC 3.75% 06-02-2025 Callable 2025	Canada	Corporate - Non Convertible	284,000	295	274
Brookfield Renewable Energy Partners ULC 3.63% 01-15-2027 Callable 2026	Canada	Corporate - Non Convertible	14,000	15	13
Brookfield Renewable Partners ULC 4.25% 01-15-2029 Callable 2028	Canada	Corporate - Non Convertible	138,000	141	129
Brookfield Renewable Partners ULC 3.38% 01-15-2030 Callable 2029	Canada	Corporate - Non Convertible	311,000	295	272
Brookfield Renewable Partners ULC 5.88% 11-09-2032	Canada	Corporate - Non Convertible	270,000	281	268
Brookfield Renewable Partners ULC 4.29% 11-05-2049 Callable 2049	Canada	Corporate - Non Convertible	220,000	194	170
Bruce Power LP 3.00% 06-21-2024 Callable 2024	Canada	Corporate - Non Convertible	886,000	866	870
Bruce Power LP 3.97% 06-23-2026	Canada	Corporate - Non Convertible	70,000	73	67
Bruce Power LP 2.68% 12-21-2028	Canada	Corporate - Non Convertible	240,000	211	209
Bruce Power LP 4.00% 06-21-2030 Callable 2030	Canada	Corporate - Non Convertible	600,000	593	545
Bruce Power LP 4.13% 06-21-2033 Callable 2033	Canada	Corporate - Non Convertible	240,000	223	211
Bruce Power LP 4.75% 06-21-2049	Canada	Corporate - Non Convertible	52,000	58	45
Caisse de Dépôt et Placement du Quebec 3.80% 06-02-2027	Canada	Provincial Governments	890,000	885	859
The Calgary Airport Authority 3.34% 10-07-2038	Canada	Corporate - Non Convertible	390,000	314	305
The Calgary Airport Authority 3.45% 10-07-2041	Canada	Corporate - Non Convertible	500,000	422	390
The Calgary Airport Authority 3.55% 10-07-2051	Canada	Corporate - Non Convertible	172,000	179	128
Cameco Corp. 4.19% 06-24-2024 Callable	Canada	Corporate - Non Convertible	52,000	56	51
Cameco Corp. 2.95% 10-21-2027	Canada	Corporate - Non Convertible	56,000	57	50
Canada Housing Trust No. 1 2.65% 03-15-2028	Canada	Federal Government	5,765,000	5,576	5,328
Canada Housing Trust No 1 4.15% 06-15-2033 144A	Canada	Foreign Governments	855,000	831	832
Canada Housing Trust 2.90% 06-15-2024	Canada	Federal Government	2,955,000	3,047	2,909
Canada Housing Trust 1.80% 12-15-2024	Canada	Federal Government	4,777,000	4,706	4,592
Canada Housing Trust 2.55% 03-15-2025	Canada	Federal Government	410,000	411	395
Canada Housing Trust 0.95% 06-15-2025	Canada	Federal Government	6,950,000	6,465	6,489
Canada Housing Trust 1.95% 12-15-2025	Canada	Federal Government	5,243,000	5,045	4,919
Canada Housing Trust 1.25% 06-15-2026	Canada	Federal Government	5,640,000	5,166	5,137
Canada Housing Trust 1.90% 09-15-2026	Canada	Federal Government	1,985,000	2,051	1,831
Canada Housing Trust 2.35% 06-15-2027	Canada	Federal Government	4,699,000	4,533	4,333
Canada Housing Trust 3.80% 06-15-2027 144A	Canada	Federal Government	1,060,000	1,073	1,029
Canada Housing Trust 2.35% 03-15-2028	Canada	Federal Government	803,000	886	733
Canada Housing Trust 3.10% 06-15-2028 144A	Canada	Federal Government	512,000	480	481
Canada Housing Trust 2.10% 09-15-2029	Canada	Federal Government	638,000	630	559

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BONDS (cont'd)					
Canada Housing Trust 1.75% 06-15-2030	Canada	Federal Government	8,622,000	7,878	7,263
Canada Housing Trust 1.10% 03-15-2031	Canada	Federal Government	6,040,000	4,897	4,749
Canada Housing Trust 1.60% 12-15-2031 144A	Canada	Federal Government	9,917,000	8,756	7,964
Canada Housing Trust 2.15% 12-15-2031 144A	Canada	Federal Government	765,000	705	643
Canada Housing Trust 2.45% 12-15-2031 144A	Canada	Federal Government	1,280,000	1,154	1,102
Canada Housing Trust 3.65% 06-15-2033	Canada	Federal Government	6,125,000	6,219	5,720
Canada Mortgage & Housing Corp. 1.10% 12-15-2026	Canada	Federal Government	3,890,000	3,614	3,476
Canada Mortgage & Housing Corp. 1.40% 03-15-2031 144A	Canada	Federal Government	7,418,000	6,465	5,972
Canada Mortgage & Housing Corp. 3.55% 09-15-2032 144A	Canada	Federal Government	710,000	700	660
Canada Pension Plan Investment Board 0.75% 06-15-2024	Canada	Federal Government	90,000	86	87
Canada Pension Plan Investment 2.25% 12-01-2031	Canada	Federal Government	600,000	534	499
Canadian Core Real Estate LP 3.30% 03-02-2027	Canada	Corporate - Non Convertible	50,000	48	45
Canadian Imperial Bank of Commerce 3.29% 01-15-2024	Canada	Corporate - Non Convertible	114,000	121	113
Canadian Imperial Bank of Commerce 2.35% 08-28-2024	Canada	Corporate - Non Convertible	1,846,000	1,805	1,792
Canadian Imperial Bank of Commerce 2.75% 03-07-2025	Canada	Corporate - Non Convertible	1,175,000	1,137	1,125
Canadian Imperial Bank of Commerce 2.00% 04-17-2025	Canada	Corporate - Non Convertible	420,000	398	396
Canadian Imperial Bank of Commerce 3.30% 05-26-2025	Canada	Corporate - Non Convertible	215,000	231	208
Canadian Imperial Bank of Commerce 1.70% 07-15-2026	Canada	Corporate - Non Convertible	92,000	92	83
Canadian Imperial Bank of Commerce 2.25% 01-07-2027	Canada	Corporate - Non Convertible	850,000	770	763
Canadian Imperial Bank of Commerce 4.95% 06-29-2027	Canada	Corporate - Non Convertible	930,000	938	903
Canadian Imperial Bank of Commerce 5.05% 10-07-2027	Canada	Corporate - Non Convertible	610,000	612	593
Canadian Imperial Bank of Commerce F/R 06-19-2029 Callable 2024	Canada	Corporate - Non Convertible	765,000	741	748
Canadian Imperial Bank of Commerce F/R 07-21-2030 Callable 2025	Canada	Corporate - Non Convertible	560,000	513	520
Canadian Imperial Bank of Commerce F/R 04-21-2031	Canada	Corporate - Non Convertible	1,486,000	1,356	1,335
Canadian Imperial Bank of Commerce F/R 04-07-2032	Canada	Corporate - Non Convertible	98,000	96	91
Canadian Imperial Bank of Commerce F/R 01-20-2033	Canada	Corporate - Non Convertible	735,000	741	706
Canadian National Railway Co. 3.20% 07-31-2028	Canada	Corporate - Non Convertible	990,000	958	907
Canadian National Railway Co. 3.95% 09-22-2045 Callable 2045	Canada	Corporate - Non Convertible	260,000	241	213
Canadian National Railway Co. 3.60% 08-01-2047 Callable 2047	Canada	Corporate - Non Convertible	396,000	314	303
Canadian National Railway Co. 3.60% 07-31-2048 Callable 2048	Canada	Corporate - Non Convertible	113,000	113	86
Canadian National Railway Co. 3.60% 02-08-2049 Callable 2048	Canada	Corporate - Non Convertible	137,000	141	104
Canadian National Railway Co. 4.70% 05-10-2053	Canada	Corporate - Non Convertible	350,000	349	317
Canadian Natural Resources Ltd. 3.55% 06-03-2024	Canada	Corporate - Non Convertible	138,000	143	136
Canadian Natural Resources Ltd. 3.42% 12-01-2026 Callable 2026	Canada	Corporate - Non Convertible	105,000	105	99
Canadian Natural Resources Ltd. 2.50% 01-17-2028	Canada	Corporate - Non Convertible	297,000	266	262
Canadian Natural Resources Ltd. 4.85% 05-30-2047 Callable 2046	Canada	Corporate - Non Convertible	31,000	34	26
Canadian Pacific Railway Ltd. 2.54% 02-28-2028	Canada	Corporate - Non Convertible	483,000	442	429
Canadian Pacific Railway Ltd. 3.15% 03-13-2029 Callable 2028	Canada	Corporate - Non Convertible	315,000	305	282
Canadian Pacific Railway Ltd. 6.45% 11-17-2039	Canada	Corporate - Non Convertible	249,000	300	273
Canadian Western Bank 3.86% 04-21-2025	Canada	Corporate - Non Convertible	360,000	352	348
Canadian Western Bank 1.93% 04-16-2026	Canada	Corporate - Non Convertible	268,000	269	243
Canadian Western Bank 1.82% 12-16-2027	Canada	Corporate - Non Convertible	690,000	594	586
Canadian Western Bank F/R 06-11-2029	Canada	Corporate - Non Convertible	37,000	39	36
Capital Power Corp. 4.99% 01-23-2026 Callable 2025	Canada	Corporate - Non Convertible	190,000	191	186
Capital Power Corp. 3.15% 10-01-2032	Canada	Corporate - Non Convertible	129,000	126	102
Carleton University 3.26% 07-05-2061	Canada	Corporate - Non Convertible	200,000	200	131
CDP Financial Inc. 1.50% 10-19-2026	Canada	Provincial Governments	500,000	462	452
CDP Financial Inc. 3.70% 03-08-2028	Canada	Provincial Governments	1,290,000	1,279	1,236
CDP Financial Inc. 3.95% 09-01-2029	Canada	Provincial Governments	131,000	131	126
Cenovus Energy Inc. 3.60% 03-10-2027 Callable 2026	Canada	Corporate - Non Convertible	490,000	467	462
Cenovus Energy Inc. 3.50% 02-07-2028 Callable 2027	Canada	Corporate - Non Convertible	188,000	194	173
Central 1 Credit Union 1.32% 01-29-2026	Canada	Corporate - Non Convertible	310,000	276	277
Central 1 Credit Union F/R 06-30-2031	Canada	Corporate - Non Convertible	40,000	37	35
CGI Inc. 2.10% 09-18-2028	Canada	Corporate - Non Convertible	36,000	35	31
Chartwell Retirement Residences 4.21% 04-28-2025 Callable 2025	Canada	Corporate - Non Convertible	37,000	37	35
Choice Properties Real Estate Investment Trust 3.56% 09-09-2024 Callable 2024	Canada	Corporate - Non Convertible	65,000	64	64
Choice Properties Real Estate Investment Trust 4.06% 11-24-2025 Callable	Canada	Corporate - Non Convertible	92,000	101	89
Choice Properties Real Estate Investment Trust 2.46% 11-30-2026	Canada	Corporate - Non Convertible	290,000	260	262
Choice Properties Real Estate Investment Trust 2.85% 05-21-2027	Canada	Corporate - Non Convertible	240,000	224	216
Choice Properties Real Estate Investment Trust 4.18% 03-08-2028 Callable 2027	Canada	Corporate - Non Convertible	339,000	332	315

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BONDS (cont'd)					
Choice Properties Real Estate Investment Trust 3.53% 06-11-2029 Callable 2029	Canada	Corporate - Non Convertible	265,000	245	234
Choice Properties Real Estate Investment Trust 2.98% 03-04-2030 Callable 2029	Canada	Corporate - Non Convertible	111,000	114	93
Choice Properties Real Estate Investment Trust 6.00% 06-24-2032	Canada	Corporate - Non Convertible	806,000	861	796
CI Financial Corp. 7.00% 12-02-2025	Canada	Corporate - Non Convertible	35,000	35	35
Citigroup Inc. 4.09% 06-09-2025	United States	Corporate - Non Convertible	280,000	273	270
City of Montreal 2.75% 09-01-2026	Canada	Municipal Governments	400,000	385	376
City of Montreal 3.15% 09-01-2028	Canada	Municipal Governments	986,000	965	917
City of Montreal 2.30% 09-01-2029	Canada	Municipal Governments	870,000	803	759
City of Montreal 1.75% 09-01-2030	Canada	Municipal Governments	955,000	885	783
City of Montreal 2.00% 09-01-2031	Canada	Municipal Governments	960,000	792	779
City of Montreal 4.25% 12-01-2032	Canada	Municipal Governments	302,000	330	286
City of Montreal 3.50% 12-01-2038	Canada	Municipal Governments	112,000	120	92
City of Montreal 2.40% 12-01-2041	Canada	Municipal Governments	360,000	270	242
City of Montreal 6.00% 06-01-2043	Canada	Municipal Governments	16,000	23	18
City of Ottawa 4.60% 07-14-2042	Canada	Municipal Governments	260,000	263	241
City of Ottawa 3.25% 11-10-2047	Canada	Municipal Governments	126,000	131	93
City of Ottawa 3.10% 07-27-2048	Canada	Municipal Governments	111,000	95	79
City of Ottawa 2.50% 05-11-2051	Canada	Municipal Governments	603,000	427	376
City of Ottawa 4.10% 12-06-2052	Canada	Municipal Governments	180,000	168	154
City of Toronto 2.40% 06-07-2027	Canada	Municipal Governments	1,774,000	1,700	1,631
City of Toronto 2.65% 11-09-2029	Canada	Municipal Governments	565,000	593	504
City of Toronto 1.60% 12-02-2030	Canada	Municipal Governments	27,000	24	22
City of Toronto 2.95% 04-28-2035	Canada	Municipal Governments	1,240,000	1,104	1,018
City of Toronto 3.50% 06-02-2036	Canada	Municipal Governments	130,000	123	111
City of Toronto 2.60% 09-24-2039	Canada	Municipal Governments	45,000	37	32
City of Toronto 5.20% 06-01-2040	Canada	Municipal Governments	133,000	147	133
City of Toronto 2.15% 08-25-2040	Canada	Municipal Governments	310,000	220	204
City of Toronto 3.25% 06-24-2046	Canada	Municipal Governments	430,000	344	319
City of Toronto 3.20% 08-01-2048	Canada	Municipal Governments	414,000	375	302
City of Toronto 2.80% 11-22-2049	Canada	Municipal Governments	579,000	444	386
City of Toronto 2.90% 04-29-2051	Canada	Municipal Governments	129,000	104	88
City of Winnipeg 4.30% 11-15-2051	Canada	Municipal Governments	160,000	153	141
Cogeco Communications Inc. 2.99% 09-22-2031	Canada	Corporate - Non Convertible	7,000	7	6
Cogeco Communications Inc. 5.30% 02-16-2033	Canada	Corporate - Non Convertible	300,000	296	282
Cordelio Amalco GP I 4.09% 06-30-2034	Canada	Corporate - Non Convertible	148,761	139	135
CPPIB Capital Inc. 2.85% 06-01-2027	Canada	Federal Government	495,000	476	463
CPPIB Capital Inc. 3.25% 03-08-2028	Canada	Foreign Governments	1,530,000	1,475	1,443
CPPIB Capital Inc. 3.00% 06-15-2028	Canada	Federal Government	600,000	584	558
CPPIB Capital Inc. 3.95% 06-02-2032	Canada	Federal Government	1,526,000	1,541	1,435
Crombie Real Estate Investment Trust 3.68% 08-26-2026 Callable 2026	Canada	Corporate - Non Convertible	79,000	83	74
Crombie Real Estate Investment Trust 3.92% 06-21-2027 Callable 2027	Canada	Corporate - Non Convertible	177,000	169	163
Crombie Real Estate Investment Trust 3.13% 08-12-2031	Canada	Corporate - Non Convertible	79,000	78	62
Crosslinx Transit Solutions General Partnership 4.65% 09-30-2046	Canada	Corporate - Non Convertible	224,684	214	194
CT Real Estate Investment Trust 3.29% 06-01-2026 Series D Callable	Canada	Corporate - Non Convertible	220,000	211	205
CT Real Estate Investment Trust 3.47% 06-16-2027 Callable	Canada	Corporate - Non Convertible	78,000	75	71
CT Real Estate Investment Trust 3.87% 12-07-2027	Canada	Corporate - Non Convertible	100,000	93	91
CT Real Estate Investment Trust 3.03% 02-05-2029	Canada	Corporate - Non Convertible	22,000	21	19
CT Real Estate Investment Trust 2.37% 01-06-2031	Canada	Corporate - Non Convertible	15,000	14	11
CU Inc. 5.18% 11-21-2035	Canada	Corporate - Non Convertible	260,000	274	254
CU Inc. 4.54% 10-24-2041 Callable	Canada	Corporate - Non Convertible	99,000	114	89
CU Inc. 3.81% 09-10-2042	Canada	Corporate - Non Convertible	156,000	151	126
CU Inc. 4.72% 09-09-2043 Callable 2043	Canada	Corporate - Non Convertible	229,000	299	210
CU Inc. 4.09% 09-02-2044 Callable	Canada	Corporate - Non Convertible	716,000	723	599
CU Inc. 3.96% 07-27-2045 Callable	Canada	Corporate - Non Convertible	1,152,000	1,043	941
CU Inc. 3.55% 11-22-2047 Callable 2047	Canada	Corporate - Non Convertible	602,000	476	453
CU Inc. 3.95% 11-23-2048 Callable 2048	Canada	Corporate - Non Convertible	320,000	292	258
CU Inc. 2.96% 09-07-2049	Canada	Corporate - Non Convertible	126,000	117	84
CU Inc. 3.17% 09-05-2051	Canada	Corporate - Non Convertible	71,000	58	49
CU Inc. 3.86% 11-14-2052	Canada	Corporate - Non Convertible	210,000	173	165
CU Inc. 4.56% 11-07-2053 Callable 2053	Canada	Corporate - Non Convertible	270,000	254	239
Daimler Canada Finance Inc. 2.97% 03-13-2024	Germany	Corporate - Non Convertible	150,000	147	148
Daimler Canada Finance Inc. 1.65% 09-22-2025	Germany	Corporate - Non Convertible	170,000	155	157

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BONDS (cont'd)					
Daimler Trucks Finance Canada Inc. 2.14% 12-13-2024	Germany	Corporate - Non Convertible	310,000	292	297
Daimler Trucks Finance Canada Inc. 2.46% 12-15-2026	Germany	Corporate - Non Convertible	486,000	452	438
Dollarama Inc. 1.87% 07-08-2026	Canada	Corporate - Non Convertible	367,000	331	333
Dollarama Inc. 1.51% 09-20-2027 Callable 2027	Canada	Corporate - Non Convertible	362,000	325	311
Dollarama Inc. 2.44% 07-09-2029	Canada	Corporate - Non Convertible	20,000	17	17
Dollarama Inc. 5.17% 04-26-2030	Canada	Corporate - Non Convertible	20,000	20	19
Dream Industrial Real Estate Investment Trust 2.54% 12-07-2026	Canada	Corporate - Non Convertible	210,000	189	188
Dream Industrial Real Estate Investment Trust 2.06% 06-17-2027	Canada	Corporate - Non Convertible	85,000	84	73
Dream Industrial Real Estate Investment Trust 5.38% 03-22-2028	Canada	Corporate - Non Convertible	523,000	522	503
Dream Summit Industrial 1.82% 04-01-2026	Canada	Corporate - Non Convertible	239,000	214	215
Dream Summit Industrial 2.25% 01-12-2027	Canada	Corporate - Non Convertible	50,000	45	44
Edmonton Regional Airport Authority 7.21% 11-01-2030	Canada	Corporate - Non Convertible	61,836	66	63
The Empire Life Insurance Co. F/R 09-24-2031	Canada	Corporate - Non Convertible	300,000	267	264
Enbridge Gas Distribution Inc. 5.21% 02-25-2036 Callable	Canada	Corporate - Non Convertible	37,000	50	36
Enbridge Gas Distribution Inc. 4.95% 11-22-2050 Callable	Canada	Corporate - Non Convertible	63,000	82	59
Enbridge Gas Inc. 2.50% 08-05-2026 Callable 2026	Canada	Corporate - Non Convertible	121,000	120	112
Enbridge Gas Inc. 2.90% 04-01-2030 Callable 2030	Canada	Corporate - Non Convertible	116,000	111	101
Enbridge Gas Inc. 2.35% 09-15-2031	Canada	Corporate - Non Convertible	15,000	14	12
Enbridge Gas Inc. 6.16% 12-16-2033	Canada	Corporate - Non Convertible	439,000	485	458
Enbridge Gas Inc. 3.65% 04-01-2050 Callable 2049	Canada	Corporate - Non Convertible	508,000	406	382
Enbridge Gas Inc. 3.20% 09-15-2051	Canada	Corporate - Non Convertible	17,000	16	12
Enbridge Inc. 2.44% 06-02-2025	Canada	Corporate - Non Convertible	27,000	28	26
Enbridge Inc. 3.20% 06-08-2027 Callable 2027	Canada	Corporate - Non Convertible	1,560,000	1,490	1,429
Enbridge Inc. 2.99% 10-03-2029	Canada	Corporate - Non Convertible	326,000	336	281
Enbridge Inc. 7.22% 07-24-2030 Callable	Canada	Corporate - Non Convertible	10,000	14	10
Enbridge Inc. 7.20% 06-18-2032 Callable	Canada	Corporate - Non Convertible	500,000	556	517
Enbridge Inc. 6.10% 11-09-2032	Canada	Corporate - Non Convertible	390,000	407	392
Enbridge Inc. 6.90% 11-15-2032 Callable	Canada	Corporate - Non Convertible	355,000	427	386
Enbridge Inc. 3.10% 09-21-2033	Canada	Corporate - Non Convertible	313,000	256	246
Enbridge Inc. 4.24% 08-27-2042	Canada	Corporate - Non Convertible	266,000	215	207
Enbridge Inc. 4.57% 03-11-2044	Canada	Corporate - Non Convertible	471,000	400	380
Enbridge Inc. 4.10% 09-21-2051	Canada	Corporate - Non Convertible	79,000	78	57
Enbridge Inc. 6.51% 11-09-2052	Canada	Corporate - Non Convertible	680,000	774	707
Enbridge Inc. F/R 04-12-2078 Callable 2028	Canada	Corporate - Non Convertible	90,000	96	85
Enbridge Pipelines Inc. 3.45% 09-29-2025 Callable 2025	Canada	Corporate - Non Convertible	200,000	194	192
Enbridge Pipelines Inc. 3.00% 08-10-2026 Callable	Canada	Corporate - Non Convertible	63,000	61	59
Enbridge Pipelines Inc. 3.52% 02-22-2029 Callable 2028	Canada	Corporate - Non Convertible	101,000	109	91
Enbridge Pipelines Inc. 2.82% 05-12-2031	Canada	Corporate - Non Convertible	105,000	96	86
Enbridge Pipelines Inc. 5.08% 12-19-2036 Callable	Canada	Corporate - Non Convertible	50,000	62	45
Enbridge Pipelines Inc. 5.35% 11-10-2039 Callable	Canada	Corporate - Non Convertible	42,000	53	39
Enbridge Pipelines Inc. 5.33% 04-06-2040 Callable	Canada	Corporate - Non Convertible	118,000	153	108
Enbridge Pipelines Inc. 4.55% 09-29-2045 Callable 2045	Canada	Corporate - Non Convertible	493,000	449	399
Enbridge Pipelines Inc. 4.13% 08-09-2046 Callable MTN	Canada	Corporate - Non Convertible	490,000	377	370
Enbridge Pipelines Inc. 4.33% 02-22-2049 Callable 2048	Canada	Corporate - Non Convertible	79,000	71	61
Enbridge Pipelines Inc. 5.82% 08-17-2053	Canada	Corporate - Non Convertible	427,000	435	410
Énergir Inc. 3.04% 02-09-2032	Canada	Corporate - Non Convertible	97,000	89	82
ENMAX Corp. 3.88% 10-18-2029	Canada	Corporate - Non Convertible	292,000	317	260
EPCOR Utilities Inc. 5.65% 11-16-2035 Callable	Canada	Corporate - Non Convertible	41,000	57	42
EPCOR Utilities Inc. 6.65% 04-15-2038	Canada	Corporate - Non Convertible	92,000	136	103
EPCOR Utilities Inc. 5.75% 11-24-2039 Callable	Canada	Corporate - Non Convertible	333,000	367	345
EPCOR Utilities Inc. 4.55% 02-28-2042	Canada	Corporate - Non Convertible	44,000	59	40
EPCOR Utilities Inc. 3.95% 11-26-2048	Canada	Corporate - Non Convertible	370,000	330	299
EPCOR Utilities Inc. 3.11% 07-08-2049 Callable 2049	Canada	Corporate - Non Convertible	80,000	80	55
EPCOR Utilities Inc. 2.90% 05-19-2050 Callable 2049	Canada	Corporate - Non Convertible	300,000	207	197
EPCOR Utilities Inc. 3.29% 06-28-2051	Canada	Corporate - Non Convertible	6,000	5	4
EPCOR Utilities Inc. 4.73% 09-02-2052	Canada	Corporate - Non Convertible	420,000	425	384
Equitable Bank 3.36% 03-02-2026	Canada	Corporate - Non Convertible	400,000	376	372
European Investment Bank 1.90% 01-22-2025	Supra - National	n/a	300,000	309	288
Fairfax Financial Holdings Ltd. 4.70% 12-16-2026 Callable 2026	Canada	Corporate - Non Convertible	120,000	127	115
Fairfax Financial Holdings Ltd. 4.25% 12-06-2027 Callable 2027	Canada	Corporate - Non Convertible	713,000	688	666
Fairfax Financial Holdings Ltd. 4.23% 06-14-2029 Callable 2029	Canada	Corporate - Non Convertible	428,000	414	388
Fairfax Financial Holdings Ltd. 3.95% 03-03-2031	Canada	Corporate - Non Convertible	30,000	28	25
Federated Co-Operatives Ltd. 3.92% 06-17-2025	Canada	Corporate - Non Convertible	200,000	194	192
Fédération des Caisses Desjardins du Québec 2.42% 10-04-2024	Canada	Corporate - Non Convertible	2,241,000	2,149	2,169

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	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Fédération des Caisses Desjardins du Québec 5.20% 10-01-2025	Canada	Corporate - Non Convertible	324,000	328	320
Fédération des Caisses Desjardins du Québec 1.59% 09-10-2026	Canada	Corporate - Non Convertible	210,000	189	187
Fédération des Caisses Desjardins du Québec 4.41% 05-19-2027	Canada	Corporate - Non Convertible	280,000	277	267
Fédération des Caisses Desjardins du Québec F/R 05-26-2030 Callable 2025	Canada	Corporate - Non Convertible	120,000	125	114
Fédération des Caisses Desjardins du Québec F/R 05-28-2031	Canada	Corporate - Non Convertible	378,000	336	338
Fédération des Caisses Desjardins du Québec F/R 08-23-2032	Canada	Corporate - Non Convertible	304,000	295	290
Financement-Quebec 5.25% 06-01-2034	Canada	Provincial Governments	435,000	512	448
Finning International Inc. 5.08% 06-13-2042	Canada	Corporate - Non Convertible	100,000	98	89
First Capital Real Estate Investment Trust 3.45% 03-01-2028	Canada	Corporate - Non Convertible	230,000	203	200
First Capital Realty Inc. 4.79% 08-30-2024	Canada	Corporate - Non Convertible	38,000	40	37
First Capital Realty Inc. 3.60% 05-06-2026 Callable 2026	Canada	Corporate - Non Convertible	85,000	84	79
First Capital Realty Inc. 3.46% 01-22-2027 Callable 2026	Canada	Corporate - Non Convertible	20,000	18	18
First Capital Realty Inc. 3.75% 07-12-2027 Callable 2027	Canada	Corporate - Non Convertible	25,000	23	22
First National Financial Corp. 2.96% 11-17-2025	Canada	Corporate - Non Convertible	34,000	33	31
First Nations Finance Authority 1.71% 06-16-2030	Canada	Federal Government	330,000	278	273
Fortis Inc. 2.18% 05-15-2028	Canada	Corporate - Non Convertible	815,000	742	707
Fortis Inc. 4.43% 05-31-2029	Canada	Corporate - Non Convertible	200,000	195	189
FortisAlberta Inc. 4.54% 10-18-2041	Canada	Corporate - Non Convertible	117,000	128	105
FortisAlberta Inc. 4.85% 09-11-2043 Callable 2043	Canada	Corporate - Non Convertible	11,000	14	10
FortisAlberta Inc. 4.27% 09-22-2045 MTN	Canada	Corporate - Non Convertible	5,000	6	4
FortisAlberta Inc. 3.74% 09-18-2048 Callable 2048	Canada	Corporate - Non Convertible	89,000	95	69
FortisBC Energy Inc. 2.42% 07-18-2031	Canada	Corporate - Non Convertible	30,000	25	25
FortisBC Energy Inc. 6.50% 05-01-2034 Callable	Canada	Corporate - Non Convertible	96,000	132	104
FortisBC Energy Inc. 5.90% 02-26-2035	Canada	Corporate - Non Convertible	130,000	147	135
FortisBC Energy Inc. 5.80% 05-13-2038	Canada	Corporate - Non Convertible	320,000	348	331
FortisBC Energy Inc. 3.69% 10-30-2047	Canada	Corporate - Non Convertible	14,000	15	11
FortisBC Energy Inc. 3.85% 12-07-2048 Callable 2048	Canada	Corporate - Non Convertible	15,000	15	12
FortisBC Energy Inc. 2.82% 08-09-2049 Callable 2049	Canada	Corporate - Non Convertible	414,000	304	270
FortisBC Energy Inc. 2.54% 07-13-2050	Canada	Corporate - Non Convertible	147,000	133	89
FortisBC Inc. 4.00% 10-28-2044 Callable 2044	Canada	Corporate - Non Convertible	320,000	274	256
Gaz Metro Inc. 5.70% 07-10-2036 Callable	Canada	Corporate - Non Convertible	40,000	44	41
GE Capital Canada Funding Co. 5.73% 10-22-2037	Canada	Corporate - Non Convertible	32,000	35	31
General Motors Financial of Canada Ltd. 5.95% 05-14-2024	United States	Corporate - Non Convertible	851,000	854	851
General Motors Financial of Canada Ltd. 1.75% 04-15-2026	United States	Corporate - Non Convertible	618,000	560	555
General Motors Financial of Canada Ltd. 3.15% 02-08-2027	United States	Corporate - Non Convertible	14,000	14	13
Genworth MI Canada Inc. 2.96% 03-01-2027	Canada	Corporate - Non Convertible	373,000	330	328
Gibson Energy Inc. 5.75% 07-12-2033	Canada	Corporate - Non Convertible	500,000	505	483
The Goldman Sachs Group Inc. F/R 04-29-2025	United States	Corporate - Non Convertible	495,000	483	498
The Goldman Sachs Group Inc. F/R 11-30-2027	United States	Corporate - Non Convertible	177,000	166	160
The Goldman Sachs Group Inc. F/R 02-28-2029	United States	Corporate - Non Convertible	468,000	414	396
Government of Canada 1.50% 05-01-2024	Canada	Federal Government	10,311,000	9,981	10,100
Government of Canada 2.50% 06-01-2024	Canada	Federal Government	8,336,000	8,208	8,196
Government of Canada 2.75% 08-01-2024	Canada	Federal Government	5,973,000	5,851	5,855
Government of Canada 1.50% 09-01-2024	Canada	Federal Government	6,220,000	6,250	6,023
Government of Canada 0.75% 10-01-2024	Canada	Federal Government	962,000	965	922
Government of Canada 3.00% 11-01-2024	Canada	Federal Government	66,000	65	65
Government of Canada 3.75% 02-01-2025	Canada	Federal Government	5,100,000	5,047	5,014
Government of Canada 1.25% 03-01-2025	Canada	Federal Government	1,560,000	1,475	1,482
Government of Canada 1.50% 04-01-2025	Canada	Federal Government	17,318,000	16,552	16,452
Government of Canada 3.75% 05-01-2025	Canada	Federal Government	754,000	742	740
Government of Canada 2.25% 06-01-2025	Canada	Federal Government	10,141,000	9,891	9,725
Government of Canada 3.50% 08-01-2025	Canada	Federal Government	20,000	20	20
Government of Canada 0.50% 09-01-2025	Canada	Federal Government	8,849,000	8,370	8,156
Government of Canada 0.25% 03-01-2026	Canada	Federal Government	5,299,000	4,873	4,775
Government of Canada 1.00% 09-01-2026	Canada	Federal Government	932,000	913	844
Government of Canada 1.25% 03-01-2027	Canada	Federal Government	10,766,000	9,902	9,685
Government of Canada 1.00% 06-01-2027	Canada	Federal Government	8,043,000	7,478	7,151
Government of Canada 8.00% 06-01-2027	Canada	Federal Government	574,000	852	645
Government of Canada 3.25% 08-24-2027	Canada	Federal Government	4,304,000	4,366	4,128
Government of Canada 2.75% 09-01-2027	Canada	Federal Government	8,970,000	8,756	8,447
Government of Canada 3.50% 03-01-2028	Canada	Federal Government	133,000	130	129
Government of Canada 2.00% 06-01-2028	Canada	Federal Government	2,432,000	2,264	2,211
Government of Canada 3.25% 09-01-2028	Canada	Federal Government	1,705,000	1,650	1,630

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	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Government of Canada 2.25% 06-01-2029	Canada	Federal Government	3,287,000	3,146	2,986
Government of Canada 5.75% 06-01-2029	Canada	Federal Government	30,000	41	32
Government of Canada 2.25% 12-01-2029	Canada	Federal Government	2,041,000	1,901	1,841
Government of Canada 1.25% 06-01-2030	Canada	Federal Government	9,805,000	8,801	8,187
Government of Canada 0.50% 12-01-2030	Canada	Federal Government	11,750,000	9,686	9,149
Government of Canada 1.50% 06-01-2031	Canada	Federal Government	8,766,000	7,757	7,285
Government of Canada 1.50% 12-01-2031	Canada	Federal Government	2,675,000	2,314	2,201
Government of Canada 2.00% 06-01-2032	Canada	Federal Government	10,486,000	9,641	8,915
Government of Canada 2.50% 12-01-2032	Canada	Federal Government	15,691,000	15,063	13,844
Government of Canada 2.75% 06-01-2033	Canada	Federal Government	7,734,000	7,611	6,949
Government of Canada 5.75% 06-01-2033	Canada	Federal Government	253,000	347	287
Government of Canada 4.00% 06-01-2041	Canada	Federal Government	6,697,000	7,716	6,714
Government of Canada 3.50% 12-01-2045	Canada	Federal Government	6,453,000	6,909	6,052
Government of Canada 2.75% 12-01-2048	Canada	Federal Government	4,479,000	4,521	3,682
Government of Canada 2.00% 12-01-2051	Canada	Federal Government	9,760,000	7,794	6,690
Government of Canada 1.75% 12-01-2053	Canada	Federal Government	3,416,000	2,591	2,159
Government of Canada 2.75% 12-01-2055	Canada	Federal Government	2,067,000	1,808	1,654
Government of Canada 2.75% 12-01-2064	Canada	Federal Government	100,000	116	78
Grand Renewable Solar LP 3.97% 01-31-2035	Canada	Corporate - Non Convertible	39,688	37	35
Granite Real Estate Investment Trust 3.06% 06-04-2027	Canada	Corporate - Non Convertible	234,000	227	211
Granite Real Estate Investment Trust 2.19% 08-30-2028	Canada	Corporate - Non Convertible	223,000	188	187
Granite Real Estate Investment Trust 2.38% 12-18-2030	Canada	Corporate - Non Convertible	99,000	98	77
Greater Toronto Airports Authority 6.45% 12-03-2027 Callable	Canada	Corporate - Non Convertible	15,000	19	16
Greater Toronto Airports Authority 2.73% 04-03-2029 Callable 2029	Canada	Corporate - Non Convertible	240,000	217	214
Greater Toronto Airports Authority 7.05% 06-12-2030 Callable	Canada	Corporate - Non Convertible	540,000	658	589
Greater Toronto Airports Authority 7.10% 06-04-2031 Callable	Canada	Corporate - Non Convertible	121,000	169	134
Greater Toronto Airports Authority 6.98% 10-15-2032 Callable	Canada	Corporate - Non Convertible	263,000	338	292
Greater Toronto Airports Authority 6.47% 02-02-2034 Callable	Canada	Corporate - Non Convertible	517,000	640	561
Greater Toronto Airports Authority 3.26% 06-01-2037 Callable 2036	Canada	Corporate - Non Convertible	15,000	15	12
Greater Toronto Airports Authority 2.75% 10-17-2039	Canada	Corporate - Non Convertible	27,000	22	20
Greater Toronto Airports Authority 5.30% 02-25-2041 Callable	Canada	Corporate - Non Convertible	450,000	467	452
Greater Toronto Airports Authority 4.53% 12-02-2041 Callable	Canada	Corporate - Non Convertible	544,000	553	498
¹ Great-West Lifeco Inc. 3.34% 02-28-2028 Callable 2027	Canada	Corporate - Non Convertible	34,000	34	31
¹ Great-West Lifeco Inc. 6.74% 11-24-2031	Canada	Corporate - Non Convertible	430,000	476	458
¹ Great-West Lifeco Inc. 6.67% 03-21-2033	Canada	Corporate - Non Convertible	481,000	564	511
¹ Great-West Lifeco Inc. 2.98% 07-08-2050	Canada	Corporate - Non Convertible	81,000	76	53
H&R Real Estate Investment Trust 4.07% 06-16-2025 Callable 2025	Canada	Corporate - Non Convertible	50,000	49	48
H&R Real Estate Investment Trust 2.91% 06-02-2026	Canada	Corporate - Non Convertible	291,000	281	265
Health Montreal Collective LP 6.72% 09-30-2049	Canada	Corporate - Non Convertible	491,077	572	507
Heathrow Funding Ltd. 2.69% 10-13-2027	United Kingdom	Corporate - Non Convertible	103,000	94	92
Heathrow Funding Ltd. 3.40% 03-08-2028	United Kingdom	Corporate - Non Convertible	210,000	199	190
Heathrow Funding Ltd. 3.79% 09-04-2030 Callable 2030	United Kingdom	Corporate - Non Convertible	395,000	351	346
Heathrow Funding Ltd. 3.73% 04-13-2033	United Kingdom	Corporate - Non Convertible	499,000	471	412
Honda Canada Finance Inc. 3.44% 05-23-2025	Canada	Corporate - Non Convertible	129,000	140	124
Honda Canada Finance Inc. 1.34% 03-17-2026	Canada	Corporate - Non Convertible	1,146,000	1,028	1,033
Honda Canada Finance Inc. 1.71% 09-28-2026	Canada	Corporate - Non Convertible	205,000	187	183
Honda Canada Finance Inc. 1.65% 02-25-2028	Canada	Corporate - Non Convertible	38,000	37	32
The Hospital for Sick Children 5.22% 12-16-2049	Canada	Corporate - Non Convertible	157,000	180	155
The Hospital for Sick Children 3.42% 12-07-2057 Callable 2057	Canada	Corporate - Non Convertible	11,000	12	8
Hospital Infrastructure Partners (NOH) Partnership 5.44% 01-31-2045	Canada	Corporate - Non Convertible	128,908	131	123
HSBC Bank Canada 3.40% 03-24-2025	Canada	Corporate - Non Convertible	760,000	738	735
HSBC Bank Canada 1.78% 05-20-2026	Canada	Corporate - Non Convertible	230,000	216	210
Hydro One Inc. 2.97% 06-26-2025 Callable 2025	Canada	Corporate - Non Convertible	530,000	515	509
Hydro One Inc. 2.77% 02-24-2026	Canada	Corporate - Non Convertible	67,000	68	63
Hydro One Inc. 2.23% 09-17-2031	Canada	Corporate - Non Convertible	253,000	216	204
Hydro One Inc. 6.93% 06-01-2032	Canada	Corporate - Non Convertible	402,000	527	440
Hydro One Inc. 6.35% 01-31-2034	Canada	Corporate - Non Convertible	202,000	279	216
Hydro One Inc. 5.36% 05-20-2036	Canada	Corporate - Non Convertible	618,000	677	615
Hydro One Inc. 4.89% 03-13-2037	Canada	Corporate - Non Convertible	168,000	220	160
Hydro One Inc. 5.49% 07-16-2040	Canada	Corporate - Non Convertible	858,000	956	868
Hydro One Inc. 6.59% 04-22-2043	Canada	Corporate - Non Convertible	180,000	220	206
Hydro One Inc. 4.59% 10-09-2043 Callable 2043	Canada	Corporate - Non Convertible	1,182,000	1,182	1,071
Hydro One Inc. 4.17% 06-06-2044 Callable	Canada	Corporate - Non Convertible	167,000	205	142
Hydro One Inc. 5.00% 10-19-2046	Canada	Corporate - Non Convertible	21,000	26	20

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	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Hydro One Inc. 3.63% 06-25-2049 Callable 2048	Canada	Corporate - Non Convertible	552,000	461	423
Hydro One Inc. 2.71% 02-28-2050	Canada	Corporate - Non Convertible	290,000	193	184
Hydro One Inc. 3.10% 09-15-2051	Canada	Corporate - Non Convertible	5,000	5	3
Hydro One Ltd. 1.41% 10-15-2027 Callable 2027	Canada	Corporate - Non Convertible	680,000	590	587
Hydro One Ltd. 3.64% 04-05-2050	Canada	Corporate - Non Convertible	202,000	175	155
Hydro-Quebec 3.40% 09-01-2029	Canada	Provincial Governments	736,000	732	688
Hydro-Quebec 6.00% 08-15-2031	Canada	Provincial Governments	96,000	129	104
Hydro-Quebec 6.50% 02-15-2035	Canada	Provincial Governments	1,987,000	2,470	2,268
Hydro-Quebec 6.00% 02-15-2040	Canada	Provincial Governments	1,043,000	1,330	1,163
Hydro-Quebec 5.00% 02-15-2045	Canada	Provincial Governments	872,000	1,293	877
Hydro-Quebec 5.00% 02-15-2050	Canada	Provincial Governments	626,000	708	643
Hydro-Quebec 4.00% 02-15-2055	Canada	Provincial Governments	1,921,000	1,925	1,677
Hydro-Quebec 2.10% 02-15-2060	Canada	Provincial Governments	2,659,000	1,781	1,453
Hyundai Capital Canada Inc. 2.01% 05-12-2026	South Korea	Corporate - Non Convertible	226,000	209	204
iA Financial Corp. Inc. F/R 09-24-2031	Canada	Corporate - Non Convertible	34,000	31	31
iA Financial Corp. Inc. F/R 02-25-2032	Canada	Corporate - Non Convertible	159,000	151	144
¹ IGM Financial Inc. 3.44% 01-26-2027 Callable	Canada	Corporate - Non Convertible	500,000	471	465
¹ IGM Financial Inc. 7.00% 12-31-2032	Canada	Corporate - Non Convertible	16,000	22	17
¹ IGM Financial Inc. 6.00% 12-10-2040 Callable 2040	Canada	Corporate - Non Convertible	69,000	94	70
¹ IGM Financial Inc. 4.12% 12-09-2047 Callable 2047	Canada	Corporate - Non Convertible	210,000	172	166
¹ IGM Financial Inc. 4.12% 07-13-2048 Callable	Canada	Corporate - Non Convertible	24,000	24	19
¹ IGM Financial Inc. 5.43% 05-26-2053	Canada	Corporate - Non Convertible	15,000	14	14
Intact Financial Corp. 1.21% 05-21-2024	Canada	Corporate - Non Convertible	907,000	870	883
Intact Financial Corp. 3.77% 03-02-2026 MTN	Canada	Corporate - Non Convertible	190,000	185	182
Intact Financial Corp. 2.18% 05-18-2028	Canada	Corporate - Non Convertible	147,000	131	127
Intact Financial Corp. 6.40% 11-23-2039	Canada	Corporate - Non Convertible	170,000	189	183
Intact Financial Corp. 5.16% 06-16-2042	Canada	Corporate - Non Convertible	140,000	147	133
Intact Financial Corp. 2.95% 12-16-2050	Canada	Corporate - Non Convertible	110,000	98	71
Intact Financial Corp. 3.77% 05-20-2053	Canada	Corporate - Non Convertible	4,000	4	3
Inter Pipeline Ltd. 2.73% 04-18-2024 Callable 2024	Canada	Corporate - Non Convertible	123,000	122	121
Inter Pipeline Ltd. 3.17% 03-24-2025 Callable 2024 MTN	Canada	Corporate - Non Convertible	290,000	278	278
Inter Pipeline Ltd. 3.48% 12-16-2026 Callable 2026	Canada	Corporate - Non Convertible	80,000	82	74
Inter Pipeline Ltd. 4.23% 06-01-2027	Canada	Corporate - Non Convertible	820,000	793	770
Inter Pipeline Ltd. 5.76% 02-17-2028	Canada	Corporate - Non Convertible	979,000	1,012	964
Inter Pipeline Ltd. 5.85% 05-18-2032	Canada	Corporate - Non Convertible	517,000	511	492
Inter Pipeline Ltd. 4.64% 05-30-2044 Callable 2043	Canada	Corporate - Non Convertible	100,000	103	76
Inter Pipeline Ltd. 5.09% 11-27-2051	Canada	Corporate - Non Convertible	299,000	261	239
Inter-American Development Bank 4.40% 01-26-2026	Supra - National	n/a	990,000	1,089	977
Inter-American Development Bank 1.00% 06-29-2026	Supra - National	n/a	200,000	199	180
Inter-American Development Bank 0.88% 08-27-2027	Supra - National	n/a	600,000	523	518
International Bank for Reconstruction and Development 1.80% 07-26-2024	Supra - National	n/a	60,000	58	58
International Bank for Reconstruction and Development 1.90% 01-16-2025	Supra - National	n/a	3,588,000	3,504	3,440
International Bank for Reconstruction and Development 0.63% 01-14-2026	Supra - National	n/a	600,000	541	544
International Bank for Reconstruction and Development 3.70% 01-18-2028	Supra - National	n/a	115,000	113	111
International Finance Corp. 1.85% 01-28-2027	Supra - National	n/a	30,000	27	27
International Finance Corp. 3.30% 05-10-2028	Supra - National	n/a	30,000	28	28
Interprovincial Pipe Line Ltd. 8.20% 02-15-2024	Canada	Corporate - Non Convertible	140,000	147	141
Ivanhoe Cambridge II Inc. 2.30% 12-12-2024 Callable 2024	Canada	Corporate - Non Convertible	180,000	172	173
John Deere Canada Funding Inc. 2.58% 10-16-2026	United States	Corporate - Non Convertible	104,000	97	96
John Deere Financial Inc. 2.46% 04-04-2024	United States	Corporate - Non Convertible	70,000	73	69
John Deere Financial Inc. 2.41% 01-14-2025	United States	Corporate - Non Convertible	350,000	334	337
John Deere Financial Inc. 2.31% 06-20-2025	United States	Corporate - Non Convertible	71,000	68	67
John Deere Financial Inc. 1.63% 04-09-2026	United States	Corporate - Non Convertible	101,000	102	92
John Deere Financial Inc. 1.34% 09-08-2027	United States	Corporate - Non Convertible	402,000	346	345
JPMorgan Chase & Co. 1.90% 03-05-2028	United States	Corporate - Non Convertible	487,000	435	428
Keyera Corp. 3.93% 06-21-2028 Callable 2028	Canada	Corporate - Non Convertible	135,000	129	124
Keyera Corp. 5.02% 03-28-2032	Canada	Corporate - Non Convertible	160,000	149	148
Kreditanstalt fuer Wiederaufbau 1.75% 03-17-2025	Germany	Corporate - Non Convertible	570,000	547	543
Kreditanstalt fuer Wiederaufbau 0.75% 02-19-2026	Germany	Corporate - Non Convertible	278,000	273	252
Labrador Island Link Funding Trust 3.76% 06-01-2033	Canada	Federal Government	60,000	61	56

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BONDS (cont'd)					
Labrador Island Link Funding Trust 3.85% 12-01-2053	Canada	Federal Government	445,000	485	384
Labrador Island 3.86% 12-01-2045	Canada	Federal Government	180,000	171	156
Laurentian Bank of Canada 1.95% 03-17-2025	Canada	Corporate - Non Convertible	120,000	113	113
Laurentian Bank of Canada 4.60% 09-02-2025	Canada	Corporate - Non Convertible	280,000	277	272
Laurentian Bank of Canada 3.55% 04-20-2027	Canada	Corporate - Non Convertible	100,000	99	94
Loblaw Companies Ltd. 3.92% 06-10-2024 Callable 2024	Canada	Corporate - Non Convertible	150,000	149	148
Loblaw Companies Ltd. 6.45% 02-09-2028 Callable	Canada	Corporate - Non Convertible	108,000	130	110
Loblaw Companies Ltd. 4.49% 12-11-2028 Callable 2028	Canada	Corporate - Non Convertible	141,000	165	135
Loblaw Companies Ltd. 6.50% 01-22-2029	Canada	Corporate - Non Convertible	712,000	779	735
Loblaw Companies Ltd. 2.28% 05-07-2030 Callable 2030	Canada	Corporate - Non Convertible	49,000	49	40
Loblaw Companies Ltd. 6.54% 02-17-2033 Callable	Canada	Corporate - Non Convertible	344,000	382	358
Loblaw Companies Ltd. 6.05% 06-09-2034	Canada	Corporate - Non Convertible	180,000	197	182
Loblaw Companies Ltd. 6.15% 01-29-2035 Callable	Canada	Corporate - Non Convertible	5,000	6	5
Loblaw Companies Ltd. 5.90% 01-18-2036 Callable	Canada	Corporate - Non Convertible	17,000	19	17
Loblaw Cos Ltd. 5.01% 09-13-2032	Canada	Corporate - Non Convertible	128,000	132	123
Lower Mattagami Energy LP 3.42% 06-20-2024	Canada	Corporate - Non Convertible	40,000	40	39
Lower Mattagami Energy LP 4.85% 10-31-2033	Canada	Corporate - Non Convertible	560,000	597	540
Lower Mattagami Energy LP 5.14% 05-18-2041	Canada	Corporate - Non Convertible	190,000	199	186
Lower Mattagami Energy LP 4.94% 09-21-2043	Canada	Corporate - Non Convertible	85,000	114	81
Lower Mattagami Energy LP 4.18% 02-23-2046	Canada	Corporate - Non Convertible	18,000	23	15
Macquarie Group Ltd. F/R 08-21-2029	Australia	Corporate - Non Convertible	250,000	207	211
Manulife Bank of Canada 1.50% 06-25-2025	Canada	Corporate - Non Convertible	75,000	76	70
Manulife Bank of Canada 1.54% 09-14-2026	Canada	Corporate - Non Convertible	868,000	785	774
Manulife Bank of Canada 2.86% 02-16-2027	Canada	Corporate - Non Convertible	510,000	470	468
Manulife Finance (Delaware) LP 5.06% 12-15-2041	Canada	Corporate - Non Convertible	205,000	194	185
Manulife Financial Corp. F/R 08-20-2029 Callable 2024	Canada	Corporate - Non Convertible	690,000	693	672
Manulife Financial Corp. F/R 05-12-2030 Callable 2025	Canada	Corporate - Non Convertible	468,000	455	441
Manulife Financial Corp. F/R 03-10-2033	Canada	Corporate - Non Convertible	510,000	514	495
Manulife Financial Corp. 2.82% 05-13-2035	Canada	Corporate - Non Convertible	499,000	437	409
Maritime Link Financing Trust 3.50% 12-01-2052	Canada	Provincial Governments	571,845	542	497
MCAP Commercial LP 3.38% 11-26-2027	Canada	Corporate - Non Convertible	110,000	99	95
McDonald's Corp. 3.13% 03-04-2025 Callable 2025	United States	Corporate - Non Convertible	480,000	473	464
McMaster University 3.41% 06-17-2071	Canada	Corporate - Non Convertible	125,000	125	83
Metro Inc. 4.66% 02-07-2033	Canada	Corporate - Non Convertible	610,000	594	569
Metro Inc. 5.97% 10-15-2035	Canada	Corporate - Non Convertible	10,000	13	10
Metro Inc. 4.27% 12-04-2047 Callable 2047	Canada	Corporate - Non Convertible	182,000	194	147
Metro Inc. 3.41% 02-28-2050 Callable 2049	Canada	Corporate - Non Convertible	360,000	250	248
Metropolitan Life Global Funding 1.95% 03-20-2028	United States	Corporate - Non Convertible	706,000	702	603
Molson Coors International LP 3.44% 07-15-2026 Callable	United States	Corporate - Non Convertible	157,000	157	147
Mondelez International Inc. 3.25% 03-07-2025 Callable 2025	United States	Corporate - Non Convertible	40,000	43	39
Morgan Stanley 3.00% 02-07-2024	United States	Corporate - Non Convertible	250,000	245	248
Morgan Stanley F/R 08-04-2027	United States	Corporate - Non Convertible	240,000	213	214
Mountain View Partners GP 3.97% 03-31-2051	Canada	Corporate - Non Convertible	348,879	293	268
Municipal Finance Authority of BC 1.10% 06-01-2025	Canada	Municipal Governments	550,000	519	515
Municipal Finance Authority of British Columbia 2.65% 10-02-2025	Canada	Municipal Governments	570,000	553	544
Municipal Finance Authority of British Columbia 2.50% 04-19-2026	Canada	Municipal Governments	578,000	589	544
Municipal Finance Authority of British Columbia 4.95% 12-01-2027	Canada	Municipal Governments	450,000	474	453
Municipal Finance Authority of British Columbia 2.55% 10-09-2029	Canada	Provincial Governments	380,000	347	338
Municipal Finance Authority of British Columbia 3.30% 04-08-2032	Canada	Provincial Governments	1,130,000	1,098	1,011
Muskrat Falls Corp. 06-01-2029 144A	Canada	Municipal Governments	275,000	280	262
Muskrat Falls Corp. 3.83% 06-01-2037 144A	Canada	Municipal Governments	188,000	228	169
Muskrat Falls Corp. 3.86% 12-01-2048 144A	Canada	Municipal Governments	290,000	275	250
National Australia Bank Ltd. F/R 06-12-2030 Callable 2025	Australia	Corporate - Non Convertible	252,000	252	237
National Bank of Canada 2.98% 03-04-2024	Canada	Corporate - Non Convertible	230,000	239	228
National Bank of Canada 2.55% 07-12-2024	Canada	Corporate - Non Convertible	200,000	203	195
National Bank of Canada 2.58% 02-03-2025	Canada	Corporate - Non Convertible	220,000	210	211
National Bank of Canada 1.53% 06-15-2026	Canada	Corporate - Non Convertible	1,769,000	1,608	1,590
National Bank of Canada F/R 08-18-2026 Callable 2025	Canada	Corporate - Non Convertible	670,000	614	620
National Bank of Canada 2.24% 11-04-2026	Canada	Corporate - Non Convertible	608,000	552	549
National Bank of Canada F/R 08-16-2032	Canada	Corporate - Non Convertible	220,000	225	213
National Grid Electricity Transmission PLC 2.30% 06-22-2029	United Kingdom	Corporate - Non Convertible	230,000	196	192
National Grid Electricity Transmission PLC 5.22% 09-16-2031	United Kingdom	Corporate - Non Convertible	220,000	224	210
NAV Canada 0.56% 02-09-2024	Canada	Corporate - Non Convertible	20,000	19	20
NAV Canada 2.06% 05-29-2030	Canada	Corporate - Non Convertible	250,000	211	208

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	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
NAV CANADA 3.53% 02-23-2046 Callable 2045	Canada	Corporate - Non Convertible	180,000	160	141
NAV Canada 3.29% 03-30-2048 Callable 2047	Canada	Corporate - Non Convertible	101,000	104	75
NAV Canada 3.21% 09-29-2050 Callable 2050	Canada	Corporate - Non Convertible	83,000	96	60
NAV Canada 2.92% 09-29-2051	Canada	Corporate - Non Convertible	79,000	87	53
Nestlé Holdings Inc. 2.19% 01-26-2029	United States	Corporate - Non Convertible	587,000	520	507
New York Life Global Funding 2.00% 04-17-2028	United States	Corporate - Non Convertible	502,000	443	434
Newfoundland & Labrador Hydro 6.65% 08-27-2031	Canada	Provincial Governments	120,000	146	133
Newfoundland and Labrador Hydro 3.60% 12-01-2045	Canada	Corporate - Non Convertible	210,000	177	164
Nissan Canada Inc. 2.10% 09-22-2025	Canada	Corporate - Non Convertible	359,000	337	329
North West Redwater Partnership Co. Ltd. 3.20% 04-24-2026	Canada	Corporate - Non Convertible	233,000	223	220
North West Redwater Partnership Co. Ltd. 2.80% 06-01-2027	Canada	Corporate - Non Convertible	520,000	477	474
North West Redwater Partnership Co. Ltd. 2.80% 06-01-2031	Canada	Corporate - Non Convertible	93,000	83	77
North West Redwater Partnership Co. Ltd. 3.70% 02-23-2043 Callable 2042	Canada	Corporate - Non Convertible	1,340,000	1,105	1,039
North West Redwater Partnership/NWR Financing Co. Ltd. 4.25% 06-01-2029 Callable Series F	Canada	Corporate - Non Convertible	450,000	445	425
North West Redwater Partnership/NWR Financing Co. Ltd. 4.15% 06-01-2033	Canada	Corporate - Non Convertible	407,000	460	365
North West Redwater Partnership/NWR Financing Company Ltd. 4.35% 01-10-2039	Canada	Corporate - Non Convertible	26,000	30	23
North West Redwater Partnership 3.65% 06-01-2035 Callable 2034	Canada	Corporate - Non Convertible	734,000	652	613
North West Redwater Partnership 4.75% 06-01-2037 Callable 2036	Canada	Corporate - Non Convertible	93,000	110	85
North West Redwater Partnership 4.05% 07-22-2044 Callable 2044	Canada	Corporate - Non Convertible	131,000	136	106
North West Redwater Partnership 3.75% 06-01-2051	Canada	Corporate - Non Convertible	6,000	6	4
Northern Courier Pipeline LP 3.37% 06-30-2042	Canada	Corporate - Non Convertible	162,158	142	136
Nouvelle Autoroute 30 Financement Inc. 3.75% 03-31-2033	Canada	Corporate - Non Convertible	377,700	348	336
Nouvelle Autoroute 30 Financement Inc. 4.11% 03-31-2042	Canada	Corporate - Non Convertible	199,413	181	164
Nouvelle Autoroute 30 Financement Inc. 4.12% 06-30-2042	Canada	Corporate - Non Convertible	198,869	171	163
Nova Scotia Power Inc. 5.67% 11-14-2035	Canada	Corporate - Non Convertible	20,000	26	20
Nova Scotia Power Inc. 5.95% 07-27-2039 Callable	Canada	Corporate - Non Convertible	8,000	11	8
Nova Scotia Power Inc. 5.61% 06-15-2040	Canada	Corporate - Non Convertible	52,000	65	50
Nova Scotia Power Inc. 4.15% 03-06-2042	Canada	Corporate - Non Convertible	45,000	52	36
Nova Scotia Power Inc. 4.50% 07-20-2043	Canada	Corporate - Non Convertible	320,000	296	269
Nova Scotia Power Inc. 3.57% 04-05-2049 Callable 2048	Canada	Corporate - Non Convertible	670,000	544	471
OMERS Finance Trust 1.55% 04-21-2027	Canada	Provincial Governments	400,000	379	357
OMERS Finance Trust 2.60% 05-14-2029	Canada	Provincial Governments	260,000	243	232
OMERS Realty Corp. 2.86% 02-23-2024 Callable 2024	Canada	Corporate - Non Convertible	190,000	200	188
OMERS Realty Corp. 3.33% 11-12-2024	Canada	Corporate - Non Convertible	111,000	118	108
OMERS Realty Corp. 3.24% 10-04-2027 Callable 2027	Canada	Corporate - Non Convertible	695,000	644	634
OMERS Realty Corp. 3.63% 06-05-2030 Callable 2030	Canada	Corporate - Non Convertible	59,000	65	52
Ontario Electricity Financial Corp. 8.25% 06-22-2026	Canada	Provincial Governments	202,000	253	218
Ontario Power Generation Inc. 3.32% 10-04-2027 Callable 2027	Canada	Corporate - Non Convertible	280,000	265	260
Ontario Power Generation Inc. 3.22% 04-08-2030 Callable 2030	Canada	Corporate - Non Convertible	511,000	484	451
Ontario Power Generation Inc. 4.92% 07-19-2032	Canada	Corporate - Non Convertible	420,000	421	405
Ontario Power Generation Inc. 3.84% 06-22-2048 Callable 2047	Canada	Corporate - Non Convertible	570,000	473	444
Ontario Power Generation Inc. 4.25% 01-18-2049 Callable 2048	Canada	Corporate - Non Convertible	130,000	146	108
Ontario Power Generation Inc. 3.65% 09-13-2050	Canada	Corporate - Non Convertible	116,000	103	86
Ontario Teachers' Finance Trust 1.10% 10-19-2027	Canada	Provincial Governments	245,000	212	212
Ontario Teachers' Pension Plan 4.45% 06-02-2032	Canada	Provincial Governments	847,000	859	818
OPB Finance Trust 2.95% 02-02-2026	Canada	Provincial Governments	50,000	48	48
OPB Finance Trust 2.98% 01-25-2027	Canada	Corporate - Non Convertible	210,000	202	197
OPB Finance Trust 3.89% 07-04-2042	Canada	Provincial Governments	320,000	291	269
Pembina Pipeline Corp. 3.71% 08-11-2026 Callable 2026	Canada	Corporate - Non Convertible	401,000	409	379
Pembina Pipeline Corp. 4.24% 06-15-2027 Callable 2027	Canada	Corporate - Non Convertible	1,122,000	1,120	1,063
Pembina Pipeline Corp. 4.02% 03-27-2028 Callable 2027	Canada	Corporate - Non Convertible	219,000	224	203
Pembina Pipeline Corp. 3.62% 04-03-2029 Callable 2029	Canada	Corporate - Non Convertible	320,000	291	287
Pembina Pipeline Corp. 3.31% 02-01-2030 Callable 2029	Canada	Corporate - Non Convertible	173,000	183	150
Pembina Pipeline Corp. 4.75% 04-30-2043	Canada	Corporate - Non Convertible	255,000	215	209
Pembina Pipeline Corp. 4.81% 03-25-2044	Canada	Corporate - Non Convertible	41,000	37	34
Pembina Pipeline Corp. 4.74% 01-21-2047 Callable 2046 MTN	Canada	Corporate - Non Convertible	41,000	33	33
Pembina Pipeline Corp. 4.75% 03-26-2048 Callable 2047	Canada	Corporate - Non Convertible	220,000	221	176
Pembina Pipeline Corp. 4.54% 04-03-2049 Callable 2048	Canada	Corporate - Non Convertible	520,000	414	401
Pembina Pipeline Corp. 4.67% 05-28-2050	Canada	Corporate - Non Convertible	99,000	99	78
Pembina Pipeline Corp. 4.49% 12-10-2051	Canada	Corporate - Non Convertible	476,000	393	360

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	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
PepsiCo Inc. 2.15% 05-06-2024 Callable 2024	United States	Corporate - Non Convertible	77,000	75	76
Plenary Health Hamilton LP 5.80% 05-31-2043	Canada	Corporate - Non Convertible	84,086	88	83
Plenary Properties LTAP LP 6.288% 01-31-2044	Canada	Asset Backed	170,125	186	176
¹ Power Corp. of Canada 4.81% 01-31-2047 Callable 2046	Canada	Corporate - Non Convertible	44,000	53	39
¹ Power Corp. of Canada 4.46% 07-27-2048	Canada	Corporate - Non Convertible	170,000	151	143
¹ Power Financial Corp. 6.90% 03-11-2033	Canada	Corporate - Non Convertible	14,000	17	15
Primaris Real Estate Investment Trust 4.27% 03-30-2025	Canada	Corporate - Non Convertible	150,000	146	144
Prologis Inc. 5.25% 01-15-2031	United States	Corporate - Non Convertible	160,000	165	153
Province of Alberta Canada 2.40% 06-01-2060	Canada	Provincial Governments	162,000	109	95
Province of Alberta 3.10% 06-01-2024	Canada	Provincial Governments	1,523,000	1,549	1,503
Province of Alberta 2.35% 06-01-2025	Canada	Provincial Governments	1,152,000	1,129	1,102
Province of Alberta 2.20% 06-01-2026	Canada	Provincial Governments	1,562,000	1,492	1,458
Province of Alberta 2.55% 06-01-2027	Canada	Provincial Governments	2,080,000	1,977	1,927
Province of Alberta 2.90% 12-01-2028	Canada	Provincial Governments	4,432,000	4,344	4,084
Province of Alberta 2.90% 09-20-2029	Canada	Provincial Governments	1,186,000	1,268	1,079
Province of Alberta 2.05% 06-01-2030	Canada	Provincial Governments	1,580,000	1,428	1,345
Province of Alberta 1.65% 06-01-2031	Canada	Provincial Governments	2,276,000	1,963	1,832
Province of Alberta 3.50% 06-01-2031	Canada	Provincial Governments	433,000	433	399
Province of Alberta 3.90% 12-01-2033	Canada	Provincial Governments	1,630,000	1,596	1,511
Province of Alberta 4.50% 12-01-2040	Canada	Provincial Governments	1,882,000	2,019	1,776
Province of Alberta 3.45% 12-01-2043	Canada	Provincial Governments	1,519,000	1,492	1,226
Province of Alberta 3.30% 12-01-2046	Canada	Provincial Governments	2,687,000	2,468	2,081
Province of Alberta 3.05% 12-01-2048	Canada	Provincial Governments	4,089,000	3,795	2,997
Province of Alberta 3.10% 06-01-2050	Canada	Provincial Governments	3,034,000	2,608	2,243
Province of Alberta 2.95% 06-01-2052	Canada	Provincial Governments	590,000	486	420
Province of British Columbia 2.85% 06-18-2025	Canada	Provincial Governments	1,998,000	1,991	1,925
Province of British Columbia 2.30% 06-18-2026	Canada	Provincial Governments	2,691,000	2,618	2,518
Province of British Columbia 2.55% 06-18-2027	Canada	Provincial Governments	364,000	360	337
Province of British Columbia 2.95% 12-18-2028	Canada	Provincial Governments	882,000	866	815
Province of British Columbia 5.70% 06-18-2029	Canada	Provincial Governments	1,320,000	1,575	1,390
Province of British Columbia 2.20% 06-18-2030	Canada	Provincial Governments	1,093,000	997	939
Province of British Columbia 1.55% 06-18-2031	Canada	Provincial Governments	3,024,000	2,587	2,412
Province of British Columbia 3.20% 06-18-2032	Canada	Provincial Governments	2,200,000	2,071	1,956
Province of British Columbia 3.55% 06-18-2033	Canada	Provincial Governments	2,096,000	1,982	1,900
Province of British Columbia 5.40% 06-18-2035	Canada	Provincial Governments	523,000	646	548
Province of British Columbia 4.70% 06-18-2037	Canada	Provincial Governments	608,000	728	595
Province of British Columbia 4.95% 06-18-2040	Canada	Provincial Governments	569,000	810	569
Province of British Columbia 4.30% 06-18-2042	Canada	Provincial Governments	743,000	748	684
Province of British Columbia 3.20% 06-18-2044	Canada	Provincial Governments	3,396,000	3,277	2,637
Province of British Columbia 2.80% 06-18-2048	Canada	Provincial Governments	1,471,000	1,157	1,035
Province of British Columbia 2.95% 06-18-2050	Canada	Provincial Governments	2,652,000	2,277	1,910
Province of British Columbia 2.75% 06-18-2052	Canada	Provincial Governments	2,501,000	1,999	1,712
Province of Manitoba 3.30% 06-02-2024	Canada	Provincial Governments	2,027,000	2,011	2,002
Province of Manitoba 2.45% 06-02-2025	Canada	Provincial Governments	1,051,000	1,041	1,007
Province of Manitoba 4.40% 09-05-2025	Canada	Provincial Governments	416,000	435	411
Province of Manitoba 2.55% 06-02-2026	Canada	Provincial Governments	1,002,000	1,029	944
Province of Manitoba 2.60% 06-02-2027	Canada	Provincial Governments	670,000	634	621
Province of Manitoba 2.75% 06-02-2029	Canada	Provincial Governments	337,000	324	305
Province of Manitoba 3.25% 09-05-2029	Canada	Provincial Governments	560,000	546	519
Province of Manitoba 6.30% 03-05-2031	Canada	Provincial Governments	129,000	176	141
Province of Manitoba 2.05% 06-02-2031	Canada	Provincial Governments	651,000	585	539
Province of Manitoba 3.90% 12-02-2032	Canada	Provincial Governments	4,038,000	4,047	3,764
Province of Manitoba 5.70% 03-05-2037	Canada	Provincial Governments	629,000	746	670
Province of Manitoba 4.60% 03-05-2038	Canada	Provincial Governments	306,000	373	292
Province of Manitoba 4.65% 03-05-2040	Canada	Provincial Governments	618,000	635	589
Province of Manitoba 3.35% 03-05-2043	Canada	Provincial Governments	143,000	157	113
Province of Manitoba 4.05% 09-05-2045	Canada	Provincial Governments	572,000	754	495
Province of Manitoba 3.40% 09-05-2048	Canada	Provincial Governments	983,000	896	760
Province of Manitoba 3.20% 03-05-2050	Canada	Provincial Governments	2,028,000	1,740	1,507
Province of Manitoba 4.70% 03-05-2050	Canada	Provincial Governments	289,000	414	278
Province of Manitoba 2.05% 09-05-2052	Canada	Provincial Governments	740,000	469	415
Province of Manitoba 3.15% 09-05-2052	Canada	Provincial Governments	400,000	330	291
Province of Manitoba 3.80% 09-05-2053	Canada	Provincial Governments	833,000	805	689
Province of Manitoba 3.45% 03-05-2063	Canada	Provincial Governments	168,000	148	125

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	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Province of Manitoba 2.95% 09-05-2120	Canada	Provincial Governments	67,000	57	41
Province of New Brunswick 3.65% 06-03-2024	Canada	Provincial Governments	267,000	290	264
Province of New Brunswick 2.60% 08-14-2026	Canada	Provincial Governments	973,000	971	915
Province of New Brunswick 2.35% 08-14-2027	Canada	Provincial Governments	360,000	346	329
Province of New Brunswick 3.10% 08-14-2028	Canada	Provincial Governments	480,000	461	447
Province of New Brunswick 2.55% 08-14-2031	Canada	Provincial Governments	2,350,000	2,176	2,010
Province of New Brunswick 5.50% 01-27-2034	Canada	Provincial Governments	586,000	677	616
Province of New Brunswick 4.65% 09-26-2035	Canada	Provincial Governments	30,000	37	29
Province of New Brunswick 4.80% 09-26-2039	Canada	Provincial Governments	248,000	275	241
Province of New Brunswick 4.80% 06-03-2041	Canada	Provincial Governments	149,000	178	144
Province of New Brunswick 3.55% 06-03-2043	Canada	Provincial Governments	540,000	470	439
Province of New Brunswick 3.80% 08-14-2045	Canada	Provincial Governments	148,000	171	124
Province of New Brunswick 3.10% 08-14-2048	Canada	Provincial Governments	615,000	641	450
Province of New Brunswick 3.05% 08-14-2050	Canada	Provincial Governments	2,645,000	2,150	1,910
Province of New Brunswick 3.55% 06-03-2055	Canada	Provincial Governments	10,000	12	8
Province of Newfoundland and Labrador 6.15% 04-17-2028	Canada	Provincial Governments	652,000	730	687
Province of Newfoundland and Labrador 2.05% 06-02-2031	Canada	Provincial Governments	214,000	187	176
Province of Newfoundland and Labrador 5.60% 10-17-2033	Canada	Provincial Governments	14,000	18	15
Province of Newfoundland and Labrador 5.70% 10-17-2035	Canada	Provincial Governments	573,000	664	601
Province of Newfoundland and Labrador 4.50% 04-17-2037	Canada	Provincial Governments	440,000	440	409
Province of Newfoundland and Labrador 4.65% 10-17-2040	Canada	Provincial Governments	13,000	16	12
Province of Newfoundland and Labrador 2.65% 10-17-2050	Canada	Provincial Governments	748,000	596	474
Province of Newfoundland and Labrador 4.10% 10-17-2054	Canada	Provincial Governments	819,000	789	688
Province of Newfoundland 2.30% 06-02-2025	Canada	Provincial Governments	193,000	188	184
Province of Newfoundland 3.00% 06-02-2026	Canada	Provincial Governments	438,000	472	417
Province of Newfoundland 2.85% 06-02-2029	Canada	Provincial Governments	1,663,000	1,593	1,508
Province of Newfoundland 1.75% 06-02-2030	Canada	Provincial Governments	620,000	522	512
Province of Newfoundland 3.30% 10-17-2046	Canada	Provincial Governments	715,000	586	526
Province of Newfoundland 3.70% 10-17-2048	Canada	Provincial Governments	218,000	243	171
Province of Nova Scotia 2.10% 06-01-2027	Canada	Provincial Governments	114,000	109	104
Province of Nova Scotia 1.10% 06-01-2028	Canada	Provincial Governments	545,000	522	464
Province of Nova Scotia 2.00% 09-01-2030	Canada	Provincial Governments	827,000	750	696
Province of Nova Scotia 2.40% 12-01-2031	Canada	Provincial Governments	1,627,000	1,492	1,368
Province of Nova Scotia 6.60% 12-01-2031	Canada	Provincial Governments	21,000	27	24
Province of Nova Scotia 5.80% 06-01-2033	Canada	Provincial Governments	620,000	701	665
Province of Nova Scotia 4.50% 06-01-2037	Canada	Provincial Governments	490,000	513	466
Province of Nova Scotia 4.70% 06-01-2041	Canada	Provincial Governments	16,000	20	15
Province of Nova Scotia 4.40% 06-01-2042	Canada	Provincial Governments	320,000	316	295
Province of Nova Scotia 3.45% 06-01-2045	Canada	Provincial Governments	371,000	354	294
Province of Nova Scotia 3.15% 12-01-2051	Canada	Provincial Governments	576,000	561	425
Province of Nova Scotia 3.50% 06-02-2062	Canada	Provincial Governments	227,000	198	174
Province of Ontario 3.50% 06-02-2024	Canada	Provincial Governments	436,000	471	431
Province of Ontario 2.30% 09-08-2024	Canada	Provincial Governments	2,007,000	2,127	1,955
Province of Ontario 2.65% 02-05-2025	Canada	Provincial Governments	130,000	128	126
Province of Ontario 2.60% 06-02-2025	Canada	Provincial Governments	2,639,000	2,754	2,535
Province of Ontario 1.75% 09-08-2025	Canada	Provincial Governments	10,157,000	9,742	9,544
Province of Ontario 2.40% 06-02-2026	Canada	Provincial Governments	11,974,000	11,793	11,241
Province of Ontario 1.35% 09-08-2026	Canada	Provincial Governments	1,035,000	987	938
Province of Ontario 1.85% 02-01-2027	Canada	Provincial Governments	397,000	407	362
Province of Ontario 2.60% 06-02-2027	Canada	Provincial Governments	6,004,000	5,790	5,573
Province of Ontario 7.60% 06-02-2027	Canada	Provincial Governments	96,000	125	105
Province of Ontario 1.05% 09-08-2027	Canada	Provincial Governments	1,690,000	1,497	1,471
Province of Ontario 3.60% 03-08-2028	Canada	Provincial Governments	4,027,000	4,075	3,855
Province of Ontario 2.90% 06-02-2028	Canada	Provincial Governments	2,931,000	2,810	2,718
Province of Ontario 6.50% 03-08-2029	Canada	Provincial Governments	1,790,000	2,083	1,948
Province of Ontario 2.70% 06-02-2029	Canada	Provincial Governments	4,725,000	4,456	4,275
Province of Ontario 1.55% 11-01-2029	Canada	Provincial Governments	750,000	633	629
Province of Ontario 2.05% 06-02-2030	Canada	Provincial Governments	4,620,000	4,066	3,933
Province of Ontario 1.35% 12-02-2030	Canada	Provincial Governments	835,000	788	666
Province of Ontario 2.15% 06-02-2031	Canada	Provincial Governments	1,698,000	1,538	1,420
Province of Ontario 6.20% 06-02-2031	Canada	Provincial Governments	129,000	180	141
Province of Ontario 2.25% 12-02-2031	Canada	Provincial Governments	7,652,000	6,901	6,372
Province of Ontario 3.75% 06-02-2032	Canada	Provincial Governments	9,430,000	9,225	8,746
Province of Ontario 5.85% 03-08-2033	Canada	Provincial Governments	493,000	632	531

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BONDS (cont'd)					
Province of Ontario 3.65% 06-02-2033	Canada	Provincial Governments	3,610,000	3,454	3,300
Province of Ontario 5.60% 06-02-2035	Canada	Provincial Governments	564,000	825	601
Province of Ontario 4.70% 06-02-2037	Canada	Provincial Governments	2,923,000	3,034	2,859
Province of Ontario 4.60% 06-02-2039	Canada	Provincial Governments	2,001,000	2,218	1,924
Province of Ontario 4.65% 06-02-2041	Canada	Provincial Governments	2,685,000	2,968	2,587
Province of Ontario 3.50% 06-02-2043	Canada	Provincial Governments	4,502,000	4,278	3,689
Province of Ontario 3.45% 06-02-2045	Canada	Provincial Governments	2,822,000	3,311	2,268
Province of Ontario 2.90% 12-02-2046	Canada	Provincial Governments	4,671,000	4,226	3,377
Province of Ontario 2.80% 06-02-2048	Canada	Provincial Governments	5,403,000	4,614	3,802
Province of Ontario 2.90% 06-02-2049	Canada	Provincial Governments	8,129,000	7,094	5,802
Province of Ontario 2.65% 12-02-2050	Canada	Provincial Governments	7,759,000	6,200	5,230
Province of Ontario 1.90% 12-02-2051	Canada	Provincial Governments	6,890,000	4,615	3,851
Province of Ontario 2.55% 12-02-2052	Canada	Provincial Governments	6,745,000	5,213	4,394
Province of Ontario 3.75% 12-02-2053	Canada	Provincial Governments	3,405,000	3,320	2,854
Province of Prince Edward Island 1.85% 07-27-2031	Canada	Provincial Governments	53,000	44	43
Province of Prince Edward Island 4.60% 05-19-2041	Canada	Provincial Governments	210,000	220	197
Province of Prince Edward Island 2.65% 12-01-2051	Canada	Provincial Governments	62,000	45	40
Province of Quebec 2.25% 02-22-2024	Canada	Provincial Governments	545,000	541	539
Province of Quebec 3.75% 09-01-2024	Canada	Provincial Governments	1,716,000	1,730	1,694
Province of Quebec 2.60% 07-06-2025	Canada	Provincial Governments	3,545,000	3,470	3,400
Province of Quebec 2.75% 09-01-2025	Canada	Provincial Governments	8,263,000	8,070	7,919
Province of Quebec 8.50% 04-01-2026	Canada	Provincial Governments	848,000	1,134	918
Province of Quebec 2.50% 09-01-2026	Canada	Provincial Governments	921,000	972	864
Province of Quebec 2.75% 09-01-2027	Canada	Provincial Governments	1,715,000	1,670	1,598
Province of Quebec 2.75% 09-01-2028	Canada	Provincial Governments	3,181,000	3,096	2,927
Province of Quebec 2.30% 09-01-2029	Canada	Provincial Governments	5,643,000	5,299	4,971
Province of Quebec 6.00% 10-01-2029	Canada	Provincial Governments	614,000	733	657
Province of Quebec 1.90% 09-01-2030	Canada	Provincial Governments	5,048,000	4,473	4,230
Province of Quebec 2.10% 05-27-2031	Canada	Provincial Governments	844,000	758	706
Province of Quebec 1.50% 09-01-2031	Canada	Provincial Governments	3,296,000	2,885	2,602
Province of Quebec 6.25% 06-01-2032	Canada	Provincial Governments	204,000	276	225
Province of Quebec 3.25% 09-01-2032	Canada	Provincial Governments	2,340,000	2,206	2,084
Province of Quebec 3.90% 11-22-2032	Canada	Provincial Governments	997,000	1,000	935
Province of Quebec 3.60% 09-01-2033	Canada	Provincial Governments	3,555,000	3,452	3,232
Province of Quebec 5.75% 12-01-2036	Canada	Provincial Governments	920,000	1,072	996
Province of Quebec 5.00% 12-01-2038	Canada	Provincial Governments	2,969,000	3,337	2,988
Province of Quebec 5.00% 12-01-2041	Canada	Provincial Governments	2,930,000	3,264	2,945
Province of Quebec 4.25% 12-01-2043	Canada	Provincial Governments	1,192,000	1,571	1,088
Province of Quebec 3.50% 12-01-2045	Canada	Provincial Governments	3,846,000	4,461	3,111
Province of Quebec 3.50% 12-01-2048	Canada	Provincial Governments	6,296,000	5,788	5,050
Province of Quebec 3.10% 12-01-2051	Canada	Provincial Governments	6,674,000	5,830	4,947
Province of Quebec 2.85% 12-01-2053	Canada	Provincial Governments	10,245,000	8,283	7,126
Province of Quebec 4.40% 12-01-2055	Canada	Provincial Governments	1,505,000	1,672	1,420
Province of Quebec 4.00% 02-15-2063	Canada	Provincial Governments	795,000	817	691
Province of Saskatchewan 3.20% 06-03-2024	Canada	Provincial Governments	1,479,000	1,465	1,460
Province of Saskatchewan 0.80% 09-02-2025	Canada	Provincial Governments	430,000	396	397
Province of Saskatchewan 2.55% 06-02-2026	Canada	Provincial Governments	660,000	632	622
Province of Saskatchewan 2.65% 06-02-2027	Canada	Provincial Governments	613,000	604	570
Province of Saskatchewan 3.05% 12-02-2028	Canada	Provincial Governments	719,000	702	667
Province of Saskatchewan 2.20% 06-02-2030	Canada	Provincial Governments	90,000	82	77
Province of Saskatchewan 2.15% 06-02-2031	Canada	Provincial Governments	1,190,000	1,055	994
Province of Saskatchewan 6.40% 09-05-2031	Canada	Provincial Governments	526,000	728	582
Province of Saskatchewan 5.80% 09-05-2033	Canada	Provincial Governments	10,000	13	11
Province of Saskatchewan 5.60% 09-05-2035	Canada	Provincial Governments	9,000	12	10
Province of Saskatchewan 5.00% 03-05-2037	Canada	Provincial Governments	230,000	276	231
Province of Saskatchewan 4.75% 06-01-2040	Canada	Provincial Governments	49,000	64	48
Province of Saskatchewan 3.40% 02-03-2042	Canada	Provincial Governments	665,000	650	538
Province of Saskatchewan 3.90% 06-02-2045	Canada	Provincial Governments	1,303,000	1,408	1,119
Province of Saskatchewan 2.75% 12-02-2046	Canada	Provincial Governments	850,000	639	594
Province of Saskatchewan 3.30% 06-02-2048	Canada	Provincial Governments	1,074,000	988	828
Province of Saskatchewan 3.10% 06-02-2050	Canada	Provincial Governments	1,209,000	1,045	894
Province of Saskatchewan 2.80% 12-02-2052	Canada	Provincial Governments	643,000	502	442
Province of Saskatchewan 2.95% 06-02-2058	Canada	Provincial Governments	32,000	34	22
PSP Capital Inc. 3.29% 04-04-2024	Canada	Federal Government	2,604,000	2,583	2,580

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BONDS (cont'd)					
PSP Capital Inc. 3.00% 11-05-2025	Canada	Federal Government	318,000	342	305
PSP Capital Inc. 0.90% 06-15-2026	Canada	Federal Government	886,000	800	797
PSP Capital Inc. 3.75% 06-15-2029	Canada	Federal Government	26,000	25	25
PSP Capital Inc. 2.05% 01-15-2030	Canada	Federal Government	375,000	379	322
PSP Capital Inc. 2.60% 03-01-2032	Canada	Federal Government	230,000	211	196
Regional Municipality of Peel 3.85% 10-30-2042	Canada	Municipal Governments	253,000	242	211
Regional Municipality of Peel 2.50% 06-16-2051	Canada	Municipal Governments	171,000	156	107
Regional Municipality of York 2.50% 06-02-2026	Canada	Municipal Governments	220,000	211	207
Regional Municipality of York 1.70% 05-27-2030	Canada	Municipal Governments	410,000	394	340
Regional Municipality of York 2.15% 06-22-2031	Canada	Municipal Governments	82,000	80	68
Regional Municipality of York 3.65% 05-13-2033	Canada	Municipal Governments	2,000	2	2
Regional Municipality of York 4.05% 05-01-2034	Canada	Municipal Governments	190,000	192	177
Reliance LP 3.75% 03-15-2026 Callable 2026	Canada	Corporate - Non Convertible	210,000	201	199
Reliance LP 2.67% 08-01-2028	Canada	Corporate - Non Convertible	132,000	134	113
RioCan Real Estate Investment Trust 3.29% 02-12-2024 Series W	Canada	Corporate - Non Convertible	39,000	40	39
RioCan Real Estate Investment Trust 1.97% 06-15-2026	Canada	Corporate - Non Convertible	160,000	144	143
RioCan Real Estate Investment Trust 2.83% 11-08-2028	Canada	Corporate - Non Convertible	290,000	248	244
RioCan Real Estate Investment Trust 4.63% 05-01-2029	Canada	Corporate - Non Convertible	447,000	423	408
Rogers Communications Inc. 3.80% 11-02-2023	Canada	Corporate - Non Convertible	27,000	27	27
Rogers Communications Inc. 4.00% 03-13-2024	Canada	Corporate - Non Convertible	135,000	146	134
Rogers Communications Inc. 3.10% 04-15-2025	Canada	Corporate - Non Convertible	410,000	394	393
Rogers Communications Inc. 3.65% 03-31-2027	Canada	Corporate - Non Convertible	1,169,000	1,124	1,087
Rogers Communications Inc. 4.40% 11-02-2028	Canada	Corporate - Non Convertible	870,000	887	813
Rogers Communications Inc. 3.75% 04-15-2029	Canada	Corporate - Non Convertible	120,000	115	108
Rogers Communications Inc. 3.25% 05-01-2029 Callable 2029	Canada	Corporate - Non Convertible	1,215,000	1,139	1,063
Rogers Communications Inc. 3.30% 12-10-2029	Canada	Corporate - Non Convertible	175,000	184	151
Rogers Communications Inc. 2.90% 12-09-2030	Canada	Corporate - Non Convertible	280,000	241	228
Rogers Communications Inc. 4.25% 04-15-2032	Canada	Corporate - Non Convertible	419,000	388	367
Rogers Communications Inc. 6.68% 11-04-2039	Canada	Corporate - Non Convertible	156,000	204	160
Rogers Communications Inc. 6.75% 11-09-2039	Canada	Corporate - Non Convertible	440,000	480	452
Rogers Communications Inc. 6.11% 08-25-2040	Canada	Corporate - Non Convertible	502,000	525	484
Rogers Communications Inc. 6.56% 03-22-2041	Canada	Corporate - Non Convertible	244,000	268	247
Rogers Communications Inc. 4.25% 12-09-2049	Canada	Corporate - Non Convertible	69,000	71	51
Rogers Communications Inc. 5.25% 04-15-2052	Canada	Corporate - Non Convertible	197,000	186	169
Royal Bank of Canada 2.33% 12-05-2023 DPNT	Canada	Corporate - Non Convertible	188,000	183	187
Royal Bank of Canada 2.61% 11-01-2024	Canada	Corporate - Non Convertible	2,326,000	2,251	2,251
Royal Bank of Canada 1.94% 05-01-2025	Canada	Corporate - Non Convertible	436,000	420	411
Royal Bank of Canada 3.37% 09-29-2025	Canada	Corporate - Non Convertible	2,150,000	2,076	2,052
Royal Bank of Canada 1.59% 05-04-2026	Canada	Corporate - Non Convertible	353,000	337	319
Royal Bank of Canada 5.24% 11-02-2026	Canada	Corporate - Non Convertible	1,423,000	1,463	1,403
Royal Bank of Canada 2.33% 01-28-2027	Canada	Corporate - Non Convertible	408,000	377	367
Royal Bank of Canada 4.64% 01-17-2028	Canada	Corporate - Non Convertible	860,000	847	824
Royal Bank of Canada 1.83% 07-31-2028	Canada	Corporate - Non Convertible	692,000	606	583
Royal Bank of Canada F/R 07-25-2029	Canada	Corporate - Non Convertible	739,000	711	719
Royal Bank of Canada F/R 12-23-2029 Callable 2024	Canada	Corporate - Non Convertible	111,000	106	107
Royal Bank of Canada F/R 06-30-2030 Callable 2025	Canada	Corporate - Non Convertible	800,000	803	746
Royal Bank of Canada F/R 11-03-2031	Canada	Corporate - Non Convertible	1,464,000	1,308	1,296
Royal Bank of Canada F/R 05-03-2032	Canada	Corporate - Non Convertible	665,000	607	594
Royal Bank of Canada F/R 01-28-2033	Canada	Corporate - Non Convertible	1,590,000	1,374	1,317
Royal Institute for the Advancement of Learning 6.15% 09-22-2042	Canada	Provincial Governments	153,000	190	165
Royal Office Finance LP 5.209% 11-12-2032	Canada	Federal Government	189,850	212	190
Ryerson University 3.54% 05-04-2061	Canada	Corporate - Non Convertible	100,000	101	69
Sagen MI Canada Inc. 3.26% 03-05-2031	Canada	Corporate - Non Convertible	105,000	89	82
Saputo Inc. 2.88% 11-19-2024 Callable 2024	Canada	Corporate - Non Convertible	100,000	96	97
Saputo Inc. 3.61% 08-14-2025 Callable 2025	Canada	Corporate - Non Convertible	183,000	198	176
Saputo Inc. 1.42% 06-19-2026	Canada	Corporate - Non Convertible	335,000	297	300
Saputo Inc. 2.24% 06-16-2027 Callable 2027	Canada	Corporate - Non Convertible	23,000	23	20
Saputo Inc. 2.30% 06-22-2028	Canada	Corporate - Non Convertible	969,000	869	835
Smart Real Estate Investment Trust 3.44% 08-28-2026 Callable	Canada	Corporate - Non Convertible	220,000	206	203
SmartCentres Real Estate Investment Trust 3.19% 06-11-2027 Callable 2027	Canada	Corporate - Non Convertible	190,000	173	170
SmartCentres Real Estate Investment Trust 3.83% 12-21-2027 Callable 2027	Canada	Corporate - Non Convertible	550,000	525	497
SmartCentres Real Estate Investment Trust 2.31% 12-18-2028	Canada	Corporate - Non Convertible	57,000	55	47

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BONDS (cont'd)					
SmartCentres Real Estate Investment Trust 3.65% 12-11-2030	Canada	Corporate - Non Convertible	116,000	122	96
SNC-Lavalin Innisfree McGill Finance Inc. 6.632% 06-30-2044	Canada	Corporate - Non Convertible	2,603	3	3
Sobeys Inc. 5.79% 10-06-2036	Canada	Corporate - Non Convertible	10,000	12	10
Sobeys Inc. 6.64% 06-07-2040	Canada	Corporate - Non Convertible	126,000	136	130
South Coast British Columbia Transportation Authority 3.25% 11-23-2028	Canada	Municipal Governments	360,000	346	337
South Coast British Columbia Transportation Authority 4.65% 06-20-2041	Canada	Municipal Governments	131,000	167	122
South Coast British Columbia Transportation Authority 2.65% 10-29-2050	Canada	Municipal Governments	308,000	238	198
South Coast British Columbia Transportation Authority 3.85% 02-09-2052	Canada	Municipal Governments	190,000	170	156
Spy Hill Power LP 4.14% 03-31-2036	Canada	Corporate - Non Convertible	74,978	71	67
SSL Finance Inc. 4.10% 10-31-2045	Canada	Corporate - Non Convertible	148,249	138	125
Strait Crossing Development Inc. 6.17% 09-15-2031	Canada	Corporate - Non Convertible	82,811	82	78
Sun Life Financial Inc. F/R 11-18-2031	Canada	Corporate - Non Convertible	530,000	477	477
Sun Life Financial Inc. F/R 05-10-2032 Callable 2027	Canada	Corporate - Non Convertible	428,000	387	380
Sun Life Financial Inc. F/R 11-21-2033	Canada	Corporate - Non Convertible	211,000	190	181
Sun Life Financial Inc. F/R 10-01-2035	Canada	Corporate - Non Convertible	200,000	156	154
Sun Life Financial Inc. F/R 11-18-2036	Canada	Corporate - Non Convertible	948,000	848	767
Sun Life Financial Inc. F/R 05-29-2042	Canada	Corporate - Non Convertible	104,000	111	97
Suncor Energy Inc. 4.34% 09-13-2046 Callable 2046	Canada	Corporate - Non Convertible	84,000	86	66
Suncor Energy Inc. 3.95% 03-04-2051	Canada	Corporate - Non Convertible	437,000	341	317
Sysco Canada Inc. 3.65% 04-25-2025 Callable 2025	United States	Corporate - Non Convertible	250,000	244	242
TCHC Issuer Trust 5.40% 02-22-2040	Canada	Federal Government	160,000	171	160
TELUS Corp. 3.35% 04-01-2024 Callable	Canada	Corporate - Non Convertible	873,000	861	863
TELUS Corp. 3.75% 01-17-2025 Callable	Canada	Corporate - Non Convertible	827,000	821	806
TELUS Corp. 3.75% 03-10-2026 Callable 2025	Canada	Corporate - Non Convertible	566,000	599	541
TELUS Corp. 2.75% 07-08-2026	Canada	Corporate - Non Convertible	470,000	434	436
TELUS Corp. 3.63% 03-01-2028 Callable 2027	Canada	Corporate - Non Convertible	170,000	161	156
TELUS Corp. 3.30% 05-02-2029 Callable 2029	Canada	Corporate - Non Convertible	326,000	344	289
TELUS Corp. 3.15% 02-19-2030 Callable 2029	Canada	Corporate - Non Convertible	354,000	331	304
TELUS Corp. 2.05% 10-07-2030	Canada	Corporate - Non Convertible	76,000	76	60
TELUS Corp. 5.15% 11-26-2043	Canada	Corporate - Non Convertible	282,000	295	246
TELUS Corp. 4.85% 04-05-2044	Canada	Corporate - Non Convertible	344,000	325	288
TELUS Corp. 4.75% 01-17-2045 Callable	Canada	Corporate - Non Convertible	500,000	435	412
TELUS Corp. 4.40% 01-29-2046 Callable 2045	Canada	Corporate - Non Convertible	395,000	317	308
TELUS Corp. 4.70% 03-06-2048 Callable 2047	Canada	Corporate - Non Convertible	173,000	189	140
TELUS Corp. 4.10% 04-05-2051	Canada	Corporate - Non Convertible	950,000	785	688
Teranet Holdings LP 3.54% 06-11-2025	Canada	Corporate - Non Convertible	41,000	43	39
Teranet Holdings LP 3.72% 02-23-2029	Canada	Corporate - Non Convertible	170,000	157	150
Teranet Holdings LP 5.754% 12-17-2040	Canada	Asset Backed	140,000	144	126
Teranet Holdings LP 6.10% 06-17-2041	Canada	Corporate - Non Convertible	122,000	144	114
Thomson Reuters Corp. 2.24% 05-14-2025 Callable 2025	Canada	Corporate - Non Convertible	337,000	328	319
TMX Group Ltd. 2.30% 12-11-2024 Callable 2024	Canada	Corporate - Non Convertible	80,000	78	78
TMX Group Ltd. 3.78% 06-05-2028 Callable 2028	Canada	Corporate - Non Convertible	150,000	145	140
TMX Group Ltd 2.02% 02-12-2031	Canada	Corporate - Non Convertible	61,000	58	48
Toromont Industries Ltd. 3.84% 10-27-2027 Callable	Canada	Corporate - Non Convertible	25,000	24	23
Toronto Community Housing Corp. 4.877% 05-11-2037	Canada	Municipal Governments	72,000	76	69
Toronto Hydro Corp. 1.50% 10-15-2030	Canada	Corporate - Non Convertible	330,000	272	260
Toronto Hydro Corp. 5.54% 05-21-2040	Canada	Corporate - Non Convertible	108,000	141	111
Toronto Hydro Corp. 3.55% 07-28-2045 Callable 2045	Canada	Corporate - Non Convertible	49,000	57	38
Toronto Hydro Corp. 3.27% 10-18-2051	Canada	Corporate - Non Convertible	430,000	328	306
The Toronto-Dominion Bank 2.85% 03-08-2024	Canada	Corporate - Non Convertible	128,000	134	127
The Toronto-Dominion Bank 3.226% 07-24-2024	Canada	Corporate - Non Convertible	22,000	23	22
The Toronto-Dominion Bank 2.50% 12-02-2024	Canada	Corporate - Non Convertible	185,000	196	178
The Toronto-Dominion Bank F/R 01-31-2025	Canada	Corporate - Non Convertible	1,330,000	1,308	1,329
The Toronto-Dominion Bank 1.94% 03-13-2025	Canada	Corporate - Non Convertible	533,000	512	505
The Toronto-Dominion Bank 9.15% 05-26-2025	Canada	Corporate - Non Convertible	481,000	643	503
The Toronto-Dominion Bank 2.67% 09-09-2025	Canada	Corporate - Non Convertible	865,000	823	815
The Toronto-Dominion Bank 1.13% 12-09-2025	Canada	Corporate - Non Convertible	251,000	246	228
The Toronto-Dominion Bank 2.26% 01-07-2027	Canada	Corporate - Non Convertible	615,000	560	553
The Toronto-Dominion Bank 4.21% 06-01-2027	Canada	Corporate - Non Convertible	720,000	703	683
The Toronto-Dominion Bank 5.38% 10-21-2027	Canada	Corporate - Non Convertible	632,000	656	623
The Toronto-Dominion Bank 4.48% 01-18-2028	Canada	Corporate - Non Convertible	568,000	559	541

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BONDS (cont'd)					
The Toronto-Dominion Bank 1.89% 03-08-2028	Canada	Corporate - Non Convertible	1,270,000	1,126	1,087
The Toronto-Dominion Bank 1.90% 09-11-2028	Canada	Corporate - Non Convertible	3,040,000	2,647	2,562
The Toronto-Dominion Bank 4.68% 01-08-2029	Canada	Corporate - Non Convertible	700,000	689	668
The Toronto-Dominion Bank F/R 07-25-2029 Callable 2024	Canada	Corporate - Non Convertible	530,000	514	518
The Toronto-Dominion Bank F/R 04-22-2030 Callable 2025	Canada	Corporate - Non Convertible	991,000	987	945
The Toronto-Dominion Bank 4.86% 03-04-2031 Callable 2026	Canada	Corporate - Non Convertible	1,361,000	1,363	1,324
The Toronto-Dominion Bank F/R 01-26-2032 Callable 2027	Canada	Corporate - Non Convertible	521,000	496	473
Toyota Credit Canada Inc. 2.64% 03-27-2024	Canada	Corporate - Non Convertible	193,000	192	190
Toyota Credit Canada Inc. 2.73% 08-25-2025	Canada	Corporate - Non Convertible	330,000	312	313
Toyota Credit Canada Inc. 1.18% 02-23-2026	Canada	Corporate - Non Convertible	1,115,000	1,012	1,009
TransCanada PipeLines Ltd. 8.29% 02-05-2026	Canada	Corporate - Non Convertible	259,000	331	270
TransCanada Pipelines Ltd. 3.39% 03-15-2028 Callable 2027	Canada	Corporate - Non Convertible	104,000	98	94
TransCanada PipeLines Ltd. 6.28% 05-26-2028	Canada	Corporate - Non Convertible	134,000	169	135
TransCanada PipeLines Ltd. 6.89% 08-07-2028	Canada	Corporate - Non Convertible	116,000	153	120
TransCanada PipeLines Ltd. 5.65% 06-20-2029	Canada	Corporate - Non Convertible	540,000	557	524
TransCanada Pipelines Ltd. 3.00% 09-18-2029 Callable 2029	Canada	Corporate - Non Convertible	1,469,000	1,308	1,265
TransCanada PipeLines Ltd. 6.50% 12-09-2030	Canada	Corporate - Non Convertible	23,000	30	23
TransCanada PipeLines Ltd. 2.97% 06-09-2031	Canada	Corporate - Non Convertible	18,000	15	15
TransCanada PipeLines Ltd. 8.05% 02-17-2039	Canada	Corporate - Non Convertible	408,000	510	476
TransCanada PipeLines Ltd. 4.55% 11-15-2041	Canada	Corporate - Non Convertible	638,000	550	518
TransCanada PipeLines Ltd. 4.35% 06-06-2046 Callable 2045	Canada	Corporate - Non Convertible	85,000	86	65
TransCanada PipeLines Ltd. 4.33% 09-16-2047 Callable 2047	Canada	Corporate - Non Convertible	160,000	125	121
TransCanada PipeLines Ltd. 4.18% 07-03-2048 Callable 2048	Canada	Corporate - Non Convertible	418,000	362	308
TransCanada Pipelines Ltd. 4.34% 10-15-2049 Callable 2049	Canada	Corporate - Non Convertible	260,000	255	195
TransCanada PipeLines Ltd. 5.92% 05-12-2052	Canada	Corporate - Non Convertible	1,152,000	1,197	1,096
Transcontinental Inc. 2.67% 02-03-2025	Canada	Corporate - Non Convertible	90,000	87	86
Transurban Finance Co. Pty. Ltd. 4.56% 11-14-2028 Callable 2028	Australia	Corporate - Non Convertible	220,000	213	205
Union Gas Ltd. 3.19% 09-17-2025 Callable	Canada	Corporate - Non Convertible	24,000	25	23
Union Gas Ltd. 2.81% 06-01-2026 Callable	Canada	Corporate - Non Convertible	160,000	152	150
Union Gas Ltd. 2.88% 11-22-2027 Callable 2027	Canada	Corporate - Non Convertible	146,000	155	133
Union Gas Ltd. 6.05% 09-02-2038	Canada	Corporate - Non Convertible	114,000	164	120
Union Gas Ltd. 5.20% 07-23-2040 Callable	Canada	Corporate - Non Convertible	103,000	129	100
Union Gas Ltd. 4.88% 06-21-2041	Canada	Corporate - Non Convertible	7,000	9	7
Union Gas Ltd. 4.20% 06-02-2044 Callable 2043	Canada	Corporate - Non Convertible	1,288,000	1,192	1,087
Union Gas Ltd. 3.80% 06-01-2046 Callable	Canada	Corporate - Non Convertible	200,000	167	157
Union Gas Ltd. 3.59% 11-22-2047 Callable 2047	Canada	Corporate - Non Convertible	230,000	196	173
United Parcel Service Inc. 2.13% 05-21-2024 Callable 2024	United States	Corporate - Non Convertible	220,000	213	215
University of Ottawa 6.28% 04-15-2043 (Private Placement)	Canada	Corporate - Non Convertible	256,000	318	281
University of Ottawa 2.64% 02-13-2060 Callable 2059	Canada	Corporate - Non Convertible	100,000	85	56
University of Toronto 5.84% 12-15-2043	Canada	Corporate - Non Convertible	2,000	2	2
University of Toronto 4.94% 11-16-2045	Canada	Corporate - Non Convertible	64,000	78	61
University of Western Ontario 4.80% 05-24-2047	Canada	Corporate - Non Convertible	26,000	25	24
Vancouver Airport Authority 1.76% 09-20-2030 Callable 2030	Canada	Corporate - Non Convertible	14,000	12	11
Vancouver Airport Authority 3.857% 11-10-2045 Callable	Canada	Corporate - Non Convertible	360,000	321	295
Vancouver Airport Authority 2.87% 10-18-2049	Canada	Corporate - Non Convertible	160,000	116	107
Vancouver Airport Authority 2.80% 09-21-2050 Callable 2050	Canada	Corporate - Non Convertible	90,000	86	59
Vancouver International Airport Authority 7.43% 12-07-2026	Canada	Corporate - Non Convertible	16,000	18	17
Ventas Canada Finance Ltd. 4.125% 09-30-2024 Callable 2024	United States	Corporate - Non Convertible	82,000	81	81
Ventas Canada Finance Ltd. 2.45% 01-04-2027	United States	Corporate - Non Convertible	147,000	132	131
Ventas Canada Finance Ltd. 5.40% 04-21-2028	United States	Corporate - Non Convertible	25,000	25	24
Ventas Canada Finance Ltd. 3.30% 12-01-2031	United States	Corporate - Non Convertible	82,000	84	66
Verizon Communications Inc. 2.38% 03-22-2028	United States	Corporate - Non Convertible	250,000	220	217
Verizon Communications Inc. 2.50% 05-16-2030 Callable 2030	United States	Corporate - Non Convertible	198,000	193	163
Verizon Communications Inc. 3.63% 05-16-2050	United States	Corporate - Non Convertible	559,000	440	384
Verizon Communications Inc. 4.05% 03-22-2051	United States	Corporate - Non Convertible	200,000	154	148
Volkswagen AG 5.80% 11-17-2025	Germany	Corporate - Non Convertible	234,000	239	233
VW Credit Canada Inc. 2.85% 09-26-2024	Germany	Corporate - Non Convertible	977,000	952	949
VW Credit Canada Inc. 2.05% 12-10-2024	Germany	Corporate - Non Convertible	25,000	25	24
VW Credit Canada Inc. 1.50% 09-23-2025	Germany	Corporate - Non Convertible	170,000	154	156
VW Credit Canada Inc. 2.45% 12-10-2026	Germany	Corporate - Non Convertible	240,000	217	216
The Walt Disney Co. 2.76% 10-07-2024	United States	Corporate - Non Convertible	402,000	401	391
The Walt Disney Co. 3.06% 03-30-2027	United States	Corporate - Non Convertible	505,000	474	465
Waste Management of Canada Corp. 2.60% 09-23-2026 Callable 2026	Canada	Corporate - Non Convertible	315,000	292	291

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2023

	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Wells Fargo & Co. 3.19% 02-08-2024 Callable 2024	United States	Corporate - Non Convertible	306,000	316	303
Wells Fargo & Co. 3.874% 05-21-2025 MTN	United States	Corporate - Non Convertible	403,000	396	388
Wells Fargo & Co. F/R 04-28-2026	United States	Corporate - Non Convertible	280,000	275	272
Wells Fargo & Co. 2.57% 05-01-2026 Callable 2025	United States	Corporate - Non Convertible	560,000	526	530
Wells Fargo & Co. 2.98% 05-19-2026	United States	Corporate - Non Convertible	371,000	369	345
Wells Fargo & Co. 2.49% 02-18-2027	United States	Corporate - Non Convertible	39,000	40	35
Welltower Inc. 2.95% 01-15-2027 Callable 2026	United States	Corporate - Non Convertible	40,000	38	36
West Edmonton Mall Property Inc. 4.31% 02-13-2024	Canada	Corporate - Non Convertible	57,000	59	56
Westcoast Energy Inc. 3.43% 09-12-2024 Callable	Canada	Corporate - Non Convertible	40,000	40	39
Westcoast Energy Inc. 3.77% 12-08-2025	Canada	Corporate - Non Convertible	88,000	90	85
Westcoast Energy Inc. 7.30% 12-18-2026 Callable	Canada	Corporate - Non Convertible	39,000	51	40
Westcoast Energy Inc. 7.15% 03-20-2031	Canada	Corporate - Non Convertible	240,000	274	252
Winnipeg Airports Authority Inc. 5.21% 09-28-2040	Canada	Corporate - Non Convertible	7,494	8	7
WSP Global Inc. 2.41% 04-19-2028	Canada	Corporate - Non Convertible	16,000	16	14
Total bonds				892,147	828,181
Transaction costs				—	—
Total investments				892,147	828,181
Derivative instruments (see schedule of derivative instruments)					(1,238)
Cash and cash equivalents					9,385
Other assets less liabilities					7,304
Net assets attributable to unitholders					843,632

¹ The issuer of this security is related to Mackenzie. See Note 1.

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SUMMARY OF INVESTMENT PORTFOLIO

SEPTEMBER 30, 2023

PORTFOLIO ALLOCATION	% OF NAV
Bonds	102.2
<i>Bonds</i>	98.2
<i>Long bond futures</i>	4.0
Other assets (liabilities)	0.9
Cash and cash equivalents	(3.1)

REGIONAL ALLOCATION	% OF NAV
Canada	99.3
United States	2.4
Other assets (liabilities)	0.9
United Kingdom	0.2
Germany	0.1
Australia	0.1
Philippines	0.1
Cash and cash equivalents	(3.1)

SECTOR ALLOCATION	% OF NAV
Federal bonds	38.1
Provincial bonds	35.9
Corporate bonds	26.8
Municipal bonds	1.4
Other assets (liabilities)	0.9
Cash and cash equivalents	(3.1)

MARCH 31, 2023

PORTFOLIO ALLOCATION	% OF NAV
Bonds	100.7
<i>Bonds</i>	98.2
<i>Long bond futures</i>	2.5
Other assets (liabilities)	0.7
Cash and short-term investments	(1.4)

REGIONAL ALLOCATION	% OF NAV
Canada	97.6
United States	2.5
Other assets (liabilities)	0.7
United Kingdom	0.2
Germany	0.1
Australia	0.1
Other	0.1
Philippines	0.1
Cash and short-term investments	(1.4)

SECTOR ALLOCATION	% OF NAV
Federal bonds	37.9
Provincial bonds	35.2
Corporate bonds	25.9
Municipal bonds	1.6
Other assets (liabilities)	0.7
Other	0.1
Cash and short-term investments	(1.4)

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SCHEDULE OF DERIVATIVE INSTRUMENTS

as at September 30, 2023

Schedule of Futures Contracts

Type of Contract	Number of Contracts	Expiration Date	Average Rate of Contracts (\$)	Notional Value* (\$ 000)	Unrealized Gains (\$ 000)	Unrealized Losses (\$ 000)
2 Year Canadian Government Bond Futures December 2023	48	Dec. 18, 2023	101.85 CAD	4,889	–	(21)
30 Year Canadian Government Bond Futures December 2023	60	Dec. 18, 2023	148.50 CAD	8,910	–	(758)
10 Year Canadian Government Bond Futures December 2023	79	Dec. 18, 2023	115.13 CAD	9,095	–	(248)
5 Year Canadian Government Bond Futures December 2023	113	Dec. 18, 2023	107.98 CAD	12,202	–	(211)
Total futures contracts				35,096	–	(1,238)

Total Derivative assets

–

Total Derivative liabilities

(1,238)

* Notional value represents the exposure to the underlying instruments as at September 30, 2023

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

NOTES TO FINANCIAL STATEMENTS

1. Fiscal Periods and General Information

The information provided in these financial statements and notes thereto is for the six-month periods ended or as at September 30, 2023 and 2022, except for the comparative information presented in the Statements of Financial Position and notes thereto, which is as at March 31, 2023, as applicable. In the year an exchange-traded fund (“the ETF”) is established, ‘period’ represents the period from inception to the period end of that fiscal year. Refer to Note 11 for the formation date of the ETF.

The ETF is organized as an open-ended mutual fund trust established under the laws of the Province of Ontario pursuant to a Declaration of Trust as amended and restated from time to time. The address of the ETF’s registered office is 180 Queen Street West, Toronto, Ontario, Canada. The ETF is authorized to issue an unlimited number of units for sale under a Prospectus. The units of the ETF are listed on the Toronto Stock Exchange/NEO Exchange (“the Exchange”).

Mackenzie Financial Corporation (“Mackenzie”) is the manager of the ETF and is wholly owned by IGM Financial Inc., a subsidiary of Power Corporation of Canada. Canada Life Investment Management Ltd. (“CLIML”) is wholly owned by The Canada Life Assurance Company (“Canada Life”), a subsidiary of Power Corporation of Canada. Investments in companies within the Power Group of companies held by the ETF are identified in the Schedule of Investments.

2. Basis of Preparation and Presentation

These unaudited interim financial statements (“financial statements”) have been prepared in accordance with International Financial Reporting Standards (“IFRS”), including international Accounting Standard (“IAS”) 34, *Interim Financial Reporting*, as issued by the International Accounting Standards Board (“IASB”). These financial statements were prepared using the same accounting policies, critical accounting judgements and estimates as applied in the ETF’s most recent audited annual financial statements for the year ended March 31, 2023. A summary of the ETF’s significant accounting policies under IFRS is presented in Note 3.

These financial statements are presented in Canadian dollars, which is the ETF’s functional and presentation currency, and rounded to the nearest thousand unless otherwise indicated. These financial statements are prepared on a going concern basis using the historical cost basis, except for financial instruments that have been measured at fair value.

These financial statements were authorized for issue by the Board of Directors of Mackenzie Financial Corporation on November 13, 2023.

3. Significant Accounting Policies

(a) Financial instruments

Financial instruments include financial assets and liabilities such as debt and equity securities, exchange-traded funds and derivatives. The ETF classifies and measures financial instruments in accordance with IFRS 9, *Financial Instruments* (“IFRS 9”). Upon initial recognition, financial instruments are classified as fair value through profit or loss (“FVTPL”). All financial instruments are recognized in the Statement of Financial Position when the ETF becomes a party to the contractual requirements of the instrument. Financial assets are derecognized when the right to receive cash flows from the instrument has expired or the ETF has transferred substantially all risks and rewards of ownership. Financial liabilities are derecognized when the obligation is discharged, cancelled or expires. Investment purchase and sale transactions are recorded as of the trade date.

Financial instruments are subsequently measured at FVTPL with changes in fair value recognized in the Statement of Comprehensive Income – Other changes in fair value of investments and other net assets – Net unrealized gain (loss).

The cost of investments is determined on a weighted average cost basis.

Realized and unrealized gains and losses on investments are calculated based on the weighted average cost of investments and exclude commissions and other portfolio transaction costs, which are separately reported in the Statement of Comprehensive Income – Commissions and other portfolio transaction costs.

Gains and losses arising from changes in the fair value of the investments are included in the Statement of Comprehensive Income for the period in which they arise.

The ETF accounts for its holdings in unlisted open-ended investment funds, private funds (“Underlying Funds”) and Exchange-Traded Funds (“ETFs”), if any, at FVTPL. For private funds, the Manager will rely on the valuations provided by the managers of the private funds, which represents the ETF’s proportionate share of the net assets of these private funds. The ETF’s investment in Underlying Funds and ETFs, if any, is presented in the Schedule of Investments at fair value which represents the ETF’s maximum exposure on these investments.

The ETF’s redeemable units are held by different types of unitholders that are entitled to different redemption rights. Unitholders may redeem units of the ETF at a redemption price per unit equal to 95% of the closing price of the units on the Exchange on the effective day of the redemption, subject to a maximum redemption price of the applicable NAV per unit. These different redemption features create equally subordinate but not identical units of the ETF which therefore meet the criteria for classification as financial liabilities under IAS 32, *Financial Instruments: Presentation*. The ETF’s obligation for net assets attributable to unitholders is presented at the redemption amount. Refer to Note 7 for details of subscriptions and redemptions of the ETF’s units.

IAS 7, *Statement of Cash Flows*, requires disclosures related to changes in liabilities and assets, such as the units of the ETF, arising from financing activities. Changes in units of the ETF, including both changes from cash flows and non-cash changes, are included in the Statement of Changes in Financial Position. Any changes in the units not settled in cash as at the end of the period are presented as either Accounts receivable for units issued or Accounts payable for units redeemed in the Statement of Financial Position. These accounts receivable and accounts payable amounts typically settle shortly after period-end.

(b) Fair value measurement

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date.

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

NOTES TO FINANCIAL STATEMENTS

3. Significant Accounting Policies (cont'd)

(b) Fair value measurement (cont'd)

Investments listed on a public securities exchange or traded on an over-the-counter market are valued on the basis of the last traded market price or close price recorded by the security exchange on which the security is principally traded, where this price falls within the quoted bid-ask spread for the investment. In circumstances where this price is not within the bid-ask spread, Mackenzie determines the point within the bid-ask spread that is most representative of fair value based on the specific facts and circumstances. Mutual fund securities of an underlying fund are valued on a business day at the price calculated by the manager of such underlying fund in accordance with the constituting documents of such underlying fund. Unlisted or non-exchange traded investments, or investments where a last sale or close price is unavailable or investments for which market quotations are, in Mackenzie's opinion, inaccurate, unreliable, or not reflective of all available material information, are valued at their fair value as determined by Mackenzie using appropriate and accepted industry valuation techniques including valuation models. The fair value determined using valuation models requires the use of inputs and assumptions based on observable market data including volatility and other applicable rates or prices. In limited circumstances, the fair value may be determined using valuation techniques that are not supported by observable market data.

Cash and cash equivalents which includes cash on deposit with financial institutions and short-term investments that are readily convertible to cash, are subject to an insignificant risk of changes in value, and are used by the ETF in the management of short-term commitments. Cash and cash equivalents are reported at fair value which closely approximates their amortized cost due to their nature of being highly liquid and having short terms to maturity. Bank overdraft positions are presented under current liabilities as bank indebtedness in the Statement of Financial Position.

The ETF may use derivatives (such as written options, futures, forward contracts, swaps or customized derivatives) to hedge against losses caused by changes in securities prices, interest rates or exchange rates. The ETF may also use derivatives for non-hedging purposes in order to invest indirectly in securities or financial markets, to gain exposure to other currencies, to seek to generate additional income, and/or for any other purpose considered appropriate by the ETF's portfolio manager(s), provided that the use of the derivative is consistent with the ETF's investment objectives. Any use of derivatives will comply with Canadian mutual fund laws, subject to the regulatory exemptions granted to the ETF, as applicable.

Valuations of derivative instruments are carried out daily, using normal exchange reporting sources for exchange-traded derivatives and specific broker enquiry for over-the-counter derivatives.

The value of forward contracts is the gain or loss that would be realized if, on the valuation date, the positions were to be closed out. The change in value of forward contracts is included in the Statement of Comprehensive Income – Other changes in fair value of investments and other net assets – Net unrealized gain (loss).

The value of futures contracts or swaps fluctuates daily, and cash settlements made daily, where applicable, by the ETF are equal to the change in unrealized gains or losses that are best determined at the settlement price. These unrealized gains or losses are recorded and reported as such until the ETF closes out the contract or the contract expires. Margin paid or deposited in respect of futures contracts or swaps is reflected as a receivable in the Statement of Financial Position – Margin on derivatives. Any change in the variation margin requirement is settled daily.

Premiums paid for purchasing an option are recorded in the Statement of Financial Position – Investments at fair value.

Premiums received from writing options are included in the Statement of Financial Position as a liability and subsequently adjusted daily to fair value. If a written option expires unexercised, the premium received is recognized as a realized gain. If a written call option is exercised, the difference between the proceeds of the sale plus the value of the premium, and the cost of the security is recognized as a realized gain or loss. If a written put option is exercised, the cost of the security acquired is the exercise price of the option less the premium received.

Refer to the Schedule of Derivative Instruments and Schedule of Options Purchased/Written, as applicable, included in the Schedule of Investments for a listing of derivative and options positions as at September 30, 2023.

The ETF categorizes the fair value of its assets and liabilities into three categories, which are differentiated based on the observable nature of the inputs and extent of estimation required.

Level 1 – Unadjusted quoted prices in active markets for identical assets or liabilities;

Level 2 – Inputs other than quoted prices that are observable for the asset or liability either directly or indirectly. Examples of Level 2 valuations include quoted prices for similar securities, quoted prices on inactive markets and from recognized investment dealers, and the application of factors derived from observable data to non-North American quoted prices in order to estimate the impact of differences in market closing times.

Financial instruments classified as Level 2 investments are valued based on the prices provided by an independent reputable pricing services company who prices the securities based on recent transactions and quotes received from market participants and through incorporating observable market data and using standard market convention practices. Short-term investments classified as Level 2 investments are valued based on amortized cost plus accrued interest which closely approximates fair value.

The estimated fair values for these securities may be different from the values that would have been used had a ready market for the investment existed; and

Level 3 – Inputs that are not based on observable market data.

The inputs are considered observable if they are developed using market data, such as publicly available information about actual events or transactions, and that reflect the assumption that market participants would use when pricing the asset or liability.

See Note 11 for the fair value classifications of the ETF.

(c) Income recognition

Interest income for distribution purposes represents the coupon interest received by the ETF which is accounted for on an accrual basis. The ETF does not amortize premiums paid or discounts received on the purchase of fixed income securities except for zero coupon bonds, which are amortized on a straight-line basis. Dividends are accrued as of the ex-dividend date. Unrealized gains or losses on investments, realized gains or losses on the sale of investments, including foreign exchange gains or losses on such investments, are calculated on an average cost basis. Distributions received from an underlying fund are included in interest income, dividend income or realized gains (losses) on sale of investments, as appropriate, on the ex-dividend or distribution date.

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

NOTES TO FINANCIAL STATEMENTS

3. Significant Accounting Policies (cont'd)

(d) Commissions and other portfolio transaction costs

Commissions and other portfolio transaction costs are costs incurred to acquire, issue or dispose of financial assets or liabilities. They include fees and commissions paid to agents, exchanges, brokers, dealers and other intermediaries. The total brokerage commissions incurred by the ETF in connection with portfolio transactions for the periods, together with other transaction charges, is disclosed in the Statements of Comprehensive Income. Brokerage business is allocated to brokers based on the best net result for the ETF. Subject to this criteria, commissions may be paid to brokerage firms which provide (or pay for) certain services, other than order execution, which may include investment research, analysis and reports, and databases or software in support of these services. Where applicable and ascertainable, the value of these services generated during the periods is disclosed in Note 11. The value of certain proprietary services provided by brokers cannot be reasonably estimated.

Mackenzie may reimburse the ETF for certain commissions and other portfolio transaction costs. Mackenzie may make these reimbursements at its discretion and stop these reimbursements at any time without notice. Any such reimbursements are included in the Statement of Comprehensive Income – expenses absorbed by Manager.

(e) Securities lending, repurchase and reverse repurchase transactions

The ETF is permitted to enter into securities lending, repurchase and reverse repurchase transactions as set out in the ETF's Prospectus. These transactions involve the temporary exchange of securities for collateral with a commitment to redeliver the same securities on a future date. Income is earned from these transactions in the form of fees paid by the counterparty and, in certain circumstances, interest paid on cash or securities held as collateral. Income earned from these transactions is included in the Statement of Comprehensive Income and recognized when earned. Securities lending transactions are administered by The Bank of New York Mellon (the "Securities Lending Agent"). The value of cash or securities held as collateral must be at least 102% of the fair value of the securities loaned, sold or purchased.

Note 11 summarizes the details of securities loaned and collateral received as at the end of period, as well as a reconciliation of securities lending income during the period, if applicable. Collateral received is comprised of debt obligations of the Government of Canada and other countries, Canadian provincial and municipal governments, and financial institutions.

(f) Offsetting

Financial assets and liabilities are offset and the net amount reported in the Statement of Financial Position only when there is a legally enforceable right to offset the recognized amounts and there is an intention to settle on a net basis, or to realize the asset and settle the liability simultaneously. In the normal course of business, the ETF enters into various master netting agreements or similar agreements that do not meet the criteria for offsetting in the Statement of Financial Position but still allow for the related amounts to be set off in certain circumstances, such as bankruptcy or termination of the contracts. Note 11 summarizes the details of such offsetting, if applicable, subject to master netting arrangements or other similar agreements and the net impact to the Statements of Financial Position if all such rights were exercised.

Income and expenses are not offset in the Statement of Comprehensive Income unless required or permitted to by an accounting standard, as specifically disclosed in the IFRS policies of the ETF.

(g) Currency

The functional and presentation currency of the ETF is Canadian dollars. Foreign currency purchases and sales of investments and foreign currency dividend and interest income and expenses are translated to Canadian dollars at the rate of exchange prevailing at the time of the transactions.

Foreign exchange gains (losses) on purchases and sales of foreign currencies are included in the Statement of Comprehensive Income – Other changes in fair value of investments and other net assets – Net realized gain (loss).

The fair value of investments and other assets and liabilities, denominated in foreign currencies, are translated to Canadian dollars at the rate of exchange prevailing on each business day.

(h) Net assets attributable to unitholders per unit

Net assets attributable to unitholders per unit is computed by dividing the net assets attributable to unitholders on a business day by the total number of units outstanding on that day.

(i) Net asset value per unit

The daily Net Asset Value ("NAV") of an investment fund may be calculated without reference to IFRS as per the Canadian Securities Administrators' ("CSA") regulations. The difference between NAV and Net assets attributable to unitholders (as reported in the financial statements), if any, is mainly due to differences in fair value of investments and other financial assets and liabilities and is disclosed in Note 11.

(j) Increase (decrease) in net assets attributable to unitholders from operations per unit

Increase (decrease) in net assets attributable to unitholders from operations per unit in the Statement of Comprehensive Income represents the increase (decrease) in net assets attributable to unitholders from operations for the period, divided by the weighted average number of units outstanding during the period.

(k) Future accounting changes

The ETF has determined there are no material implications to the ETF's financial statements arising from IFRS issued but not yet effective.

4. Critical Accounting Estimates and Judgments

The preparation of these financial statements requires management to make estimates and assumptions that primarily affect the valuation of investments. Estimates and assumptions are reviewed on an ongoing basis. Actual results may differ from these estimates.

The following discusses the most significant accounting judgments and estimates made in preparing the financial statements:

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

NOTES TO FINANCIAL STATEMENTS

4. Critical Accounting Estimates and Judgments (cont'd)

Use of Estimates

Fair value of securities not quoted in an active market

The ETF may hold financial instruments that are not quoted in active markets and are valued using valuation techniques that make use of observable data, to the extent practicable. Various valuation techniques are utilized, depending on a number of factors, including comparison with similar instruments for which observable market prices exist and recent arm's length market transactions. Key inputs and assumptions used are company specific and may include estimated discount rates and expected price volatilities. Changes in key inputs, could affect the reported fair value of these financial instruments held by the ETF.

Use of Judgments

Classification and measurement of investments

In classifying and measuring financial instruments held by the ETF, Mackenzie is required to make significant judgments in order to determine the most appropriate classification in accordance with IFRS 9. Mackenzie has assessed the ETF's business model, the manner in which all financial instruments are managed and performance evaluated as a group on a fair value basis, and concluded that FVTPL in accordance with IFRS 9 provides the most appropriate measurement and presentation of the ETF's financial instruments.

Functional currency

The ETF's functional and presentation currency is the Canadian dollar, which is the currency considered to best represent the economic effects of the ETF's underlying transactions, events and conditions taking into consideration the manner in which units are issued and redeemed and how returns and performance by the ETF are measured.

Interest in unconsolidated structured entities

In determining whether an Underlying Fund or an ETF in which the ETF invests, but that it does not consolidate, meets the definition of a structured entity, Mackenzie is required to make significant judgments about whether these underlying funds have the typical characteristics of a structured entity. These Underlying Funds do meet the definition of a structured entity because:

- I. The voting rights in the Underlying Funds are not dominant factors in deciding who controls them;
- II. the activities of the Underlying Funds are restricted by their offering documents; and
- III. the Underlying Funds have narrow and well-defined investment objectives to provide investment opportunities for investors while passing on the associated risks and rewards.

As a result, such investments are accounted for at FVTPL. Note 11 summarizes the details of the ETFs' interest in these Underlying Funds, if applicable.

5. Income Taxes

The ETF qualifies as a mutual fund trust under the provisions of the Income Tax Act (Canada) and, accordingly, is subject to tax on its income including net realized capital gains in the taxation year, which is not paid or payable to its unitholders as at the end of the taxation year. The ETF maintains a December year-end for tax purposes. The ETF may be subject to withholding taxes on foreign income. In general, the ETF treats withholding tax as a charge against income for tax purposes. The ETF will distribute sufficient amounts from net income for tax purposes, as required, so that the ETF will not pay income taxes other than refundable tax on capital gains, if applicable.

Losses of the ETF cannot be allocated to investors and are retained in the ETF for use in future years. Non-capital losses may be carried forward up to 20 years to reduce taxable income and realized capital gains of future years. Capital losses may be carried forward indefinitely to reduce future realized capital gains. Refer to Note 11 for the ETF's loss carryforwards.

6. Management Fees and Operating Expenses

Mackenzie is paid a management fee for managing the investment portfolio, providing investment analysis and recommendations, making investment decisions and making brokerage arrangements relating to the purchase and sale of the investment portfolio. The management fee is calculated as a fixed annual percentage of the daily net asset value of the units of the ETF.

In addition to the applicable management fee, the operating expenses payable by the ETF include interest and borrowing costs, brokerage expenses and related transaction fees, fees and expenses relating to the operation of the Mackenzie ETFs' Independent Review Committee (IRC), fees under any derivative instrument used by the ETF, cost of complying with the regulatory requirement to produce summary documents, ETF facts or other similar disclosure documents, the costs of complying with governmental or regulatory requirements introduced after the date of the most recently filed prospectus, including, without limitation, any new fees or increases in fees, the fees related to external services that are not commonly charged in the Canadian exchange-traded fund industry after the date of the most recently filed prospectus, fees paid to external service providers associated with tax reclaims, refunds or the preparation of foreign tax reports on behalf of the ETFs, fees paid to external legal counsel and/or others in connection with corporate or other actions affecting the portfolio holdings of the ETF, and any applicable taxes, including income, withholding or other taxes and also including G.S.T. or H.S.T. on expenses.

Mackenzie may waive or absorb management fees and operating expenses at its discretion and stop waiving or absorbing such fees at any time without notice. Mackenzie may charge a reduced management fee rate with respect to investments in the ETF by large investors, including other funds managed by Mackenzie or affiliates of Mackenzie. An amount equal to the difference between the fee otherwise chargeable and the reduced fee will be distributed in cash to those unitholders by the ETF as a management fee distribution. Refer to Note 11 for the management fee rates charged to units of the ETF.

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7. Units and Unit Transactions

Mackenzie, on behalf of the ETF, has entered into a designated broker agreement with one or more designated brokers pursuant to which the designated broker has agreed to perform certain duties relating to the ETF including, without limitation: (i) to subscribe for a sufficient number of units to satisfy the Exchange's original listing requirements; (ii) to subscribe for units on an ongoing basis in connection with any rebalancing event, as applicable, and when cash redemptions of units occur; and (iii) to post a liquid two-way market for the trading of units on the Exchange. In accordance with the designated broker agreement, Mackenzie may from time to time require the designated broker to subscribe for units of the ETF for cash.

The number of units issued/redeemed for subscription/redemption orders (the "Prescribed Number of Units") is determined by Mackenzie. On any trading day, a designated broker may place a subscription or redemption order for any multiple of the Prescribed Number of Units of the ETF based on the NAV per unit determined on the applicable trading day. A trading day is each day on which the Exchange is opened for business.

Generally, all orders to purchase units directly from an ETF must be placed by a designated broker or a dealer. The ETF reserves the absolute right to reject any subscription order placed by a designated broker or a dealer. No fees will be payable by the ETF to a designated broker or a dealer in connection with the issuance of units. On the issuance of units, an amount may be charged to a designated broker or a dealer to offset the expenses incurred in issuing the units.

For each Prescribed Number of Units issued, a dealer must deliver payment consisting of: (i) a basket of securities and cash equal to the aggregate NAV per unit of the Prescribed Number of Units next determined following the receipt of the subscription order; (ii) cash in an amount equal to the aggregate NAV per unit of the Prescribed Number of Units next determined following the receipt of the subscription order; or (iii) a combination of securities and cash, as determined by Mackenzie, in an amount sufficient so that the value of the securities and cash received is equal to the aggregate NAV per unit of the Prescribed Number of Units next determined following the receipt of the subscription order.

8. ETF's Capital

The capital of the ETF is comprised of the net assets attributable to unitholders. The units outstanding for the ETF as at September 30, 2023 and 2022 and units issued, reinvested and redeemed for the periods are presented in the Statement of Changes in Financial Position. Mackenzie manages the capital of the ETF in accordance with the investment objectives as discussed in Note 11.

9. Financial Instruments Risk

i. Risk exposure and management

The ETF's investment activities expose it to a variety of financial risks, as defined in IFRS 7, *Financial Instruments: Disclosures* ("IFRS 7"). The ETF's exposure to financial risks is concentrated in its investments, which are presented in the Schedule of Investments, as at September 30, 2023, grouped by asset type, with geographic and sector information.

Mackenzie seeks to minimize potential adverse effects of financial risks on the ETF's performance by employing professional, experienced portfolio advisors, by monitoring the ETF's positions and market events daily, by diversifying the investment portfolio within the constraints of the ETF's investment objectives, and where applicable, by using derivatives to hedge certain risk exposures. To assist in managing risks, Mackenzie also maintains a governance structure that oversees the ETF's investment activities and monitors compliance with the ETF's stated investment strategy, internal guidelines, and securities regulations.

ii. Liquidity risk

Liquidity risk arises when the ETF encounters difficulty in meeting its financial obligations as they become due. The ETF is exposed to liquidity risk due to potential daily cash redemptions of redeemable units. In accordance with securities regulations, the ETF must maintain at least 85% of its assets in liquid investments (i.e., investments that can be readily sold). The ETF also has the ability to borrow up to 5% of its net assets for the purposes of funding redemptions and an additional 5% of its net assets for the purpose of funding distributions paid to its investors.

iii. Currency risk

Currency risk is the risk that financial instruments which are denominated or exchanged in a currency other than the Canadian dollar, which is the ETF's functional currency, will fluctuate due to changes in exchange rates. Generally, foreign denominated investments increase in value when the value of the Canadian dollar (relative to foreign currencies) falls. Conversely, when the value of the Canadian dollar rises relative to foreign currencies, the values of foreign denominated investments fall.

Note 11 indicates the foreign currencies, if applicable, to which the ETF had significant exposure, including both monetary and non-monetary financial instruments, and illustrates the potential impact, in Canadian dollar terms, to the ETF's net assets had the Canadian dollar strengthened or weakened by 5% relative to all foreign currencies, all other variables held constant. In practice, the actual trading results may differ and the difference could be material.

The ETF's sensitivity to currency risk illustrated in Note 11 includes potential indirect impacts from underlying ETFs in which the ETF invests, and/or derivative contracts including forward currency contracts. Other financial assets and liabilities (including dividends and interest receivable, and receivables/payables for investments sold/purchased) that are denominated in foreign currencies do not expose the ETF to significant currency risk.

iv. Interest rate risk

Interest rate risk arises on interest-bearing financial instruments. The ETF is exposed to the risk that the value of interest-bearing financial instruments will fluctuate due to changes in the prevailing levels of market interest rates. Generally, these securities increase in value when interest rates fall and decrease in value when interest rates rise.

If significant, Note 11 summarizes the ETF's interest-bearing financial instruments by remaining term to maturity and illustrates the potential impact to the ETF's net assets had prevailing interest rates increased or decreased by 1%, assuming a parallel shift in the yield curve, all other variables held constant. The ETF's sensitivity to interest rate changes was estimated using weighted average duration. In practice, the actual trading results may differ and the difference could be material.

The ETF's sensitivity to interest rate risk illustrated in Note 11 includes potential indirect impacts from underlying ETFs in which the ETF invests, and/or derivative contracts. Cash and cash equivalents and other money market instruments are short term in nature and are not generally subject to significant amounts of interest rate risk.

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9. Financial Instruments Risk (cont'd)

v. Other price risk

Other price risk is the risk that the value of financial instruments will fluctuate as a result of changes in market prices (other than those arising from interest rate risk or currency risk), whether caused by factors specific to an individual investment, its issuer, or all factors affecting all instruments traded in a market or market segment. All investments present a risk of loss of capital. This risk is managed through a careful selection of investments and other financial instruments within the parameters of the investment strategies. Except for certain derivative contracts, the maximum risk resulting from financial instruments is equivalent to their fair value. The maximum risk of loss on certain derivative contracts such as forwards, swaps, and futures contracts is equal to their notional values. In the case of written call (put) options and short futures contracts, the loss to the ETF continues to increase, theoretically without limit, as the fair value of the underlying interest increases (decreases). However, these instruments are generally used within the overall investment management process to manage the risk from the underlying investments and do not typically increase the overall risk of loss to the ETF. This risk is mitigated by ensuring that the ETF holds a combination of the underlying interest, cash cover and/or margin that is equal to or greater than the value of the derivative contract.

Other price risk typically arises from exposure to equity and commodity securities. If significant, Note 11 illustrates the potential increase or decrease in the ETF's net assets, had the prices on the respective exchanges for these securities increased or decreased by 10%, all other variables held constant. In practice, the actual trading results may differ and the difference could be material.

The ETF's sensitivity to other price risk illustrated in Note 11 includes potential indirect impacts from underlying ETFs in which the ETF invests, and/or derivative contracts.

vi. Credit risk

Credit risk is the risk that a counterparty to a financial instrument will fail to discharge an obligation or commitment that it has entered into with the ETF. Note 11 summarizes the ETF's exposure, if applicable and significant, to credit risk.

If presented, credit ratings and rating categories are based on ratings issued by a designated rating organization. Indirect exposure to credit risk may arise from fixed-income securities, such as bonds, held by underlying ETFs, if any. The fair value of debt securities includes consideration of the creditworthiness of the debt issuer.

To minimize the possibility of settlement default, securities are exchanged for payment simultaneously, where market practices permit, through the facilities of a central depository and/or clearing agency where customary.

The carrying amount of investments and other assets represents the maximum credit risk exposure as at the date of the Statement of Financial Position. The ETF may enter into securities lending transactions with counterparties and it may also be exposed to credit risk from the counterparties to the derivative instruments it may use. Credit risk associated with these transactions is considered minimal as all counterparties have a rating equivalent to a designated rating organization's credit rating of not less than A-1 (low) on their short-term debt and of A on their long-term debt, as applicable.

vii. Underlying ETFs

The ETF may invest in underlying ETFs and may be indirectly exposed to currency risk, interest rate risk, other price risk and credit risk from fluctuations in the value of financial instruments held by the underlying ETFs. Note 11 summarizes the ETF's exposure, if applicable and significant, to these risks from underlying ETF.

10. Other Information

Abbreviations

Foreign currencies, if any, are presented in these financial statements using the following abbreviated currency codes:

Currency Code	Description	Currency Code	Description	Currency Code	Description
AUD	Australian dollars	HUF	Hungarian forint	PLN	Polish zloty
AED	United Arab Emirates Dirham	IDR	Indonesian rupiah	QAR	Qatar Rial
BRL	Brazilian real	ILS	Israeli shekel	RON	Romanian leu
CAD	Canadian dollars	INR	Indian rupee	RUB	Russian ruble
CHF	Swiss franc	JPY	Japanese yen	SAR	Saudi riyal
CKZ	Czech koruna	KOR	South Korean won	SEK	Swedish krona
CLP	Chilean peso	MXN	Mexican peso	SGD	Singapore dollars
CNY	Chinese yuan	MYR	Malaysian ringgit	THB	Thailand baht
COP	Colombian peso	NGN	Nigerian naira	TRL	Turkish lira
DKK	Danish krone	NOK	Norwegian krona	USD	United States dollars
EGP	Egyptian pound	NTD	New Taiwan dollar	VND	Vietnamese dong
EUR	Euro	NZD	New Zealand dollars	ZAR	South African rand
GBP	United Kingdom pounds	PEN	Peruvian nuevo sol	ZMW	Zambian kwacha
GHS	Ghana Cedi	PHP	Philippine peso		
HKD	Hong Kong dollars	PKR	Pakistani rupee		

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NOTES TO FINANCIAL STATEMENTS

11. ETF Specific Information (in '000, except for (a))

(a) ETF Formation and Series Information

Date of Formation: January 9, 2018

The ETF may issue an unlimited number of units. The number of issued and outstanding units is disclosed in the Statements of Changes in Financial Position.

CAD Units were listed on the TSX under the symbol QBB on January 29, 2018. The closing market price, or the midpoint of the bid and ask prices in the absence of a closing market price, at September 30, 2023 was \$86.66 (March 31, 2023 – \$92.12).

The management fee rate for CAD Units is 0.07%.

As at September 30, 2023, the ETF's NAV per unit was \$86.61 (March 31, 2023 – \$92.13) and its Net Assets per unit calculated in accordance with IFRS was \$86.62 (March 31, 2023 – \$92.13).

(b) Tax Loss Carryforwards

Total Capital Loss \$	Total Non-Capital Loss \$	Expiration Date of Non-Capital Losses													
		2029	2030	2031	2032	2033	2034	2035	2036	2037	2038	2039	2040	2041	2042
3,266	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–

(c) Securities Lending

	September 30, 2023		March 31, 2023	
	(\$)	(%)	(\$)	(%)
Value of securities loaned	64,797		185,604	
Value of collateral received	68,037		195,262	
	September 30, 2023		September 30, 2022	
	(\$)	(%)	(\$)	(%)
Gross securities lending income	87	100.0	23	100.0
Tax withheld	–	–	–	–
	87	100.0	23	100.0
Payments to Securities Lending Agent	(16)	(18.4)	(4)	(17.4)
Securities lending income	71	81.6	19	82.6

(d) Commissions

	(\$)
September 30, 2023	–
September 30, 2022	–

(e) Risks Associated with Financial Instruments

i. Risk exposure and management

The ETF seeks to replicate, to the extent reasonably possible and before fees and expenses, the performance of the Solactive Canadian Select Universe Bond Index, or any successor thereto. It invests primarily in Canadian investment grade bonds, including quasi-government and corporate bonds.

ii. Currency risk

As at September 30, 2023 and March 31, 2023, the ETF did not have a significant exposure to currency risk.

iii. Interest rate risk

The tables below summarize the ETF's exposure to interest rate risks from its investments in bonds by term to maturity.

September 30, 2023	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	65,628	35,096				
1-5 years	326,177	–				
5-10 years	229,702	–				
Greater than 10 years	206,674	–				
Total	828,181	35,096				
Total sensitivity to interest rate changes			(56,897)	(6.7)	56,897	6.7

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11. ETF Specific Information (in '000, except for (a)) (cont'd)

(e) Risks Associated with Financial Instruments (cont'd)

iii. Interest rate risk (cont'd)

March 31, 2023	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	28,066	20,706				
1-5 years	360,672	–				
5-10 years	225,291	–				
Greater than 10 years	238,377	–				
Total	852,406	20,706				
Total sensitivity to interest rate changes			(62,083)	(7.2)	62,083	7.2

iv. Other price risk

As at September 30, 2023 and March 31, 2023, the ETF did not have a significant exposure to other price risk.

v. Credit risk

The ETF's greatest concentration of credit risk is in debt securities, such as bonds. The fair value of debt securities includes consideration of the creditworthiness of the debt issuer. The maximum exposure to any one debt issuer as at September 30, 2023 was 34.1% (March 31, 2023 – 35.8%) of the net assets of the ETF.

As at September 30, 2023 and March 31, 2023, debt securities by credit rating are as follows:

Bond Rating*	September 30, 2023	March 31, 2023
	% of Net Assets	% of Net Assets
AAA	36.1	37.3
AA	15.3	14.9
A	30.7	30.9
BBB	10.0	10.1
Less than BBB	–	–
Unrated	6.1	5.0
Total	98.2	98.2

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

(f) Fair Value Classification

The table below summarizes the fair value of the ETF's financial instruments using the fair value hierarchy described in note 3.

	September 30, 2023				March 31, 2023			
	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Bonds	–	828,181	–	828,181	–	852,406	–	852,406
Derivative assets	–	–	–	–	570	–	–	570
Derivative liabilities	(1,238)	–	–	(1,238)	–	–	–	–
Total	(1,238)	828,181	–	826,943	570	852,406	–	852,976

The ETF's policy is to recognize transfers into and transfers out of fair value hierarchy levels as of the date of the event or change in circumstances that caused the transfer.

During the periods, there were no transfers between Level 1 and Level 2.

(g) Investments by the Manager and Affiliates

The investments held by the Manager, other funds managed by the Manager, and funds managed by affiliates of the Manager were as follows:

	September 30, 2023	March 31, 2023
	(\$)	(\$)
The Manager	–	–
Other funds managed by the Manager	181,447	189,430
Funds managed by affiliates of the Manager	613,019	619,339

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11. ETF Specific Information (in '000, except for (a)) (cont'd)

(h) Offsetting of Financial Assets and Liabilities

The tables below present financial assets and financial liabilities that are subject to master netting arrangements or other similar agreements and the net impact on the ETF's Statements of Financial Position if all set-off rights were exercised as part of future events such as bankruptcy or termination of contracts. No amounts were offset in the financial statements.

	September 30, 2023			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	–	–	–	–
Unrealized losses on derivative contracts	(1,238)	–	2,388	1,150
Liability for options written	–	–	–	–
Total	(1,238)	–	2,388	1,150

	March 31, 2023			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	570	–	–	570
Unrealized losses on derivative contracts	–	–	–	–
Liability for options written	–	–	–	–
Total	570	–	–	570

(i) Interest in Unconsolidated Structured Entities

As at September 30, 2023 and March 31, 2023, the ETF had no investments in Underlying Funds.