

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

Quarterly Portfolio Disclosure

As of June 30, 2022

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	98.0
Bonds	89.9
Long bond futures*	8.1
Other assets (liabilities)	10.1
Cash and short-term investments	(8.1)

REGIONAL ALLOCATION	% OF NAV
Canada	95.0
Other assets (liabilities)	10.1
United States	2.4
United Kingdom	0.2
Australia	0.1
Philippines	0.1
Germany	0.1
Luxembourg	0.1
Cash and short-term investments	(8.1)

SECTOR ALLOCATION	% OF NAV
Federal bonds	35.8
Provincial bonds	34.3
Corporate bonds	26.1
Other assets (liabilities)	10.1
Municipal bonds	1.8
Cash and short-term investments	(8.1)

* Notional values represent 8.1% of NAV for long bond futures.

TOP 25 POSITIONS

Issuer	% OF NAV
Government of Canada 1.50% 04-01-2025	2.9
Government of Canada 1.50% 05-01-2024	2.2
Province of Ontario 3.75% 06-02-2032	1.5
Canada Housing Trust 1.25% 06-15-2026	1.2
Province of Ontario 2.40% 06-02-2026	1.1
Government of Canada 2.00% 06-01-2032	1.1
Canada Housing Trust 1.75% 06-15-2030	1.1
Government of Canada 2.00% 12-01-2051	1.0
Province of Ontario 2.65% 12-02-2050	0.9
Province of Ontario 2.60% 06-02-2027	0.9
Government of Canada 2.25% 06-01-2025	0.9
Government of Canada 1.50% 06-01-2031	0.8
Canada Mortgage & Housing Corp. 1.10% 12-15-2026	0.8
Government of Canada 1.50% 09-01-2024	0.8
Canada Housing Trust 1.10% 03-15-2031	0.8
Canada Housing Trust 1.80% 12-15-2024	0.8
Canadian Imperial Bank of Commerce 2.30% 07-11-2022	0.8
Canada Housing Trust 0.95% 06-15-2025	0.8
Government of Canada 0.25% 08-01-2023	0.8
Province of Quebec 3.50% 12-01-2048	0.8
Government of Canada 0.50% 11-01-2023	0.8
Government of Canada 2.25% 06-01-2029	0.7
Government of Canada 3.50% 12-01-2045	0.7
Province of Ontario 4.70% 06-02-2037	0.7
Canada Housing Trust 2.90% 06-15-2024	0.7

Top long positions as a percentage of total net asset value	25.6
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Total net asset value of the ETF	\$434.4 million
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The ETF held no short positions at the end of the period.

The investments and percentages may have changed since June 30, 2022, due to the ongoing portfolio transactions of the ETF.

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