

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

## Quarterly Portfolio Disclosure

As of June 30, 2022

### Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	90.4
Bonds	85.3
Long bond futures*	5.1
Other assets (liabilities)	14.4
Cash and short-term investments	(4.8)

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
United States	77.0
Other assets (liabilities)	14.4
Singapore	3.5
Canada	3.3
Jersey	3.0
United Kingdom	0.8
Other	0.8
Luxembourg	0.6
Ireland	0.4
Netherlands	0.3
Japan	0.2
Spain	0.2
Italy	0.2
Brazil	0.1
Cash and short-term investments	(4.8)

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Foreign government bonds	35.7
Corporate bonds	30.4
Mortgage backed	21.2
Other assets (liabilities)	14.4
Provincial bonds	3.0
Federal bonds	0.1
Cash and short-term investments	(4.8)

EFFECTIVE NET CURRENCY EXPOSURE	% OF NAV
Canadian dollar	101.9
U.S. dollar	(1.9)

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

### Index Provider Disclaimer

The Mackenzie U.S. Aggregate Bond Index ETF (CAD-Hedged) is not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using Solactive US Aggregate Bond Hedged to CAD Index, (the "Underlying Index"), including its trademark and/or prices, at any time or in any other respect. The Underlying Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Underlying Index is calculated correctly. Irrespective of its obligations toward Mackenzie, Solactive AG has no obligation to point out errors in the Underlying Index to third parties including but not limited to investors and/or financial intermediaries of the Mackenzie U.S. Aggregate Bond Index ETF (CAD-Hedged). Neither publication of the Underlying Index by Solactive AG nor the licensing of the Underlying Index or Underlying Index trademark for the purpose of use in connection with the Mackenzie U.S. Aggregate Bond Index ETF (CAD-Hedged) constitutes a recommendation by Solactive AG to invest capital in Mackenzie U.S. Aggregate Bond Index ETF (CAD-Hedged) nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in Mackenzie U.S. Aggregate Bond Index ETF (CAD-Hedged).

### TOP 25 POSITIONS

Issuer/Underlying Fund	% OF NAV
Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	31.6
United States Treasury 0.25% 08-31-2025	5.8
United States Treasury 0.13% 09-15-2023	5.1
United States Treasury 0.50% 08-31-2027	4.5
Temasek Holdings Pte Ltd. 3.38% 07-23-2042	3.5
Islamic Development Bank 2.84% 04-25-2024	3.0
United States Treasury 2.38% 05-15-2029	2.3
United States Treasury 1.38% 08-15-2050	1.9
Fannie Mae 2.00% 05-01-2051	1.8
Province of British Columbia 1.75% 09-27-2024	1.5
Government of Canada 1.63% 01-22-2025	1.5
Fannie Mae 2.00% 03-01-2051	1.5
Fannie Mae 3.50% 03-01-2050	1.4
United States Treasury 2.88% 08-15-2028	1.3
Fannie Mae 2.50% 06-01-2034	1.1
Freddie Mac 2.00% 07-01-2050	1.0
Fannie Mae 2.00% 02-01-2051	1.0
United States Treasury 1.75% 12-31-2026	0.9
United States Treasury 1.25% 05-15-2050	0.9
Freddie Mac 4.00% 10-01-2048	0.9
Ginnie Mae II 3.50% 06-20-2046	0.8
Inter-American Development Bank 7.00% 06-15-2025	0.8
Ginnie Mae 1.00% 08-20-2049	0.8
United States Treasury 1.63% 05-15-2031	0.8
Ginnie Mae II 3.00% 11-20-2047	0.8

Top long positions as a percentage of total net asset value **76.5**

Total net asset value of the ETF **\$8.5 million**

\* Notional values represent 5.1% of NAV for long bond futures.

The ETF held no direct short positions at the end of the period.

For the prospectus and other information about the underlying fund(s) held in the portfolio, visit [www.mackenzieinvestments.com](http://www.mackenzieinvestments.com) or [www.sedar.com](http://www.sedar.com).

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



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