

# MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

## Quarterly Portfolio Disclosure

As of December 31, 2022

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	99.6
Bonds	98.9
Long bond futures*	0.7
Other assets (liabilities)	1.1
Cash and short-term investments	(0.7)

REGIONAL ALLOCATION	% OF NAV
Canada	96.1
United States	2.9
Other assets (liabilities)	1.1
United Kingdom	0.3
Germany	0.1
Australia	0.1
Philippines	0.1
Cash and short-term investments	(0.7)

SECTOR ALLOCATION	% OF NAV
Federal bonds	37.2
Provincial bonds	34.5
Corporate bonds	26.2
Municipal bonds	1.7
Other assets (liabilities)	1.1
Cash and short-term investments	(0.7)

\* Notional values represent 0.7% of NAV for long bond futures.

TOP 25 POSITIONS	% OF NAV
<b>Issuer</b>	
Government of Canada 1.50% 05-01-2024	4.3
Government of Canada 1.50% 04-01-2025	2.8
Government of Canada 1.75% 12-01-2053	1.7
Government of Canada 1.25% 03-01-2027	1.7
Government of Canada 0.50% 12-01-2030	1.6
Government of Canada 2.00% 06-01-2032	1.6
Province of Ontario 3.75% 06-02-2032	1.6
Government of Canada 2.00% 12-01-2051	1.3
Government of Canada 2.50% 12-01-2032	1.3
Canada Housing Trust 0.95% 06-15-2025	1.1
Government of Canada 1.50% 06-01-2031	1.1
Government of Canada 2.75% 09-01-2027	1.0
Government of Canada 2.75% 08-01-2024	1.0
Province of Ontario 2.90% 06-02-2049	1.0
Province of Ontario 2.60% 06-02-2027	1.0
Province of Quebec 3.50% 12-01-2048	0.9
Canada Housing Trust 1.25% 06-15-2026	0.9
Canada Housing Trust 1.95% 12-15-2025	0.9
Canada Housing Trust 1.10% 03-15-2031	0.8
Province of Ontario 2.40% 06-02-2026	0.8
Canada Housing Trust 1.80% 12-15-2024	0.8
Canada Housing Trust 1.75% 06-15-2030	0.8
Province of Ontario 2.65% 12-02-2050	0.8
Canada Housing Trust 2.35% 06-15-2027	0.8
Province of Ontario 2.70% 06-02-2029	0.8

<b>Top long positions as a percentage of total net asset value</b>	<b>32.4</b>
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<b>Total net asset value of the ETF</b>	<b>\$581.1 million</b>
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The ETF held no short positions at the end of the period.

The investments and percentages may have changed since December 31, 2022, due to the ongoing portfolio transactions of the ETF.

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