

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

Interim Unaudited Financial Statements

For the Six-Month Period Ended September 30, 2024

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, 2024

STATEMENTS OF FINANCIAL POSITION

at (in \$ 000 except per unit amounts)

	Sep. 30 2024	Mar. 31 2024 (Audited)
	\$	\$
ASSETS		
Current assets		
Investments at fair value	853,607	856,619
Cash and cash equivalents	14,810	2,476
Accrued interest receivable	6,750	7,105
Accounts receivable for investments sold	3,576	10,431
Accounts receivable for units issued	–	–
Due from manager	24	59
Margin on derivatives	453	427
Derivative assets	228	80
Total assets	879,448	877,197
LIABILITIES		
Current liabilities		
Accounts payable for investments purchased	15,217	10,845
Accounts payable for units redeemed	–	–
Due to manager	54	56
Derivative liabilities	–	4
Total liabilities	15,271	10,905
Net assets attributable to unitholders	864,177	866,292

Net assets attributable to unitholders (note 3)

	per unit		per series	
	Sep. 30 2024	Mar. 31 2024 (Audited)	Sep. 30 2024	Mar. 31 2024 (Audited)
CAD Units	94.96	91.38	864,177	866,292

STATEMENTS OF COMPREHENSIVE INCOME

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

	2024 \$	2023 \$
Income		
Interest income for distribution purposes	13,598	13,073
Other changes in fair value of investments and other net assets		
Net realized gain (loss)	118	(2,182)
Net unrealized gain (loss)	32,324	(49,964)
Securities lending income	58	71
Other	6	17
Total income (loss)	46,104	(38,985)
Expenses (note 6)		
Management fees	328	330
Management fee rebates	(298)	(301)
Commissions and other portfolio transaction costs	3	8
Interest charges	–	3
Independent Review Committee fees	1	1
Expenses before amounts absorbed by Manager	34	41
Expenses absorbed by Manager	–	–
Net expenses	34	41
Increase (decrease) in net assets attributable to unitholders from operations before tax	46,070	(39,026)
Foreign withholding tax expense (recovery)	–	–
Foreign income tax expense (recovery)	–	–
Increase (decrease) in net assets attributable to unitholders from operations	46,070	(39,026)

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

	per unit		per series	
	2024	2023	2024	2023
CAD Units	4.96	(4.07)	46,070	(39,026)

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

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

STATEMENTS OF CHANGES IN FINANCIAL POSITION

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

	CAD Units	
	2024	2023
NET ASSETS ATTRIBUTABLE TO UNITHOLDERS		
Beginning of period	866,292	867,826
Increase (decrease) in net assets from operations	46,070	(39,026)
Distributions paid to unitholders:		
Investment income	(12,953)	(13,580)
Capital gains	–	–
Management fee rebates	(298)	(301)
Total distributions paid to unitholders	(13,251)	(13,881)
Unit transactions:		
Proceeds from units issued	61,046	30,537
Reinvested distributions	–	–
Payments on redemption of units	(95,980)	(1,824)
Total unit transactions	(34,934)	28,713
Increase (decrease) in net assets attributable to unitholders	(2,115)	(24,194)
End of period	864,177	843,632
Increase (decrease) in units (in thousands) (note 7):		
Units outstanding – beginning of period	9,480	9,420
Issued	660	340
Reinvested distributions	–	–
Redeemed	(1,040)	(20)
Units outstanding – end of period	9,100	9,740

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MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

STATEMENTS OF CASH FLOWS

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

	2024	2023
	\$	\$
Cash flows from operating activities		
Net increase (decrease) in net assets attributable to unitholders from operations	46,070	(39,026)
Adjustments for:		
Net realized loss (gain) on investments	391	2,017
Change in net unrealized loss (gain) on investments	(32,324)	49,964
Purchase of investments	(681,863)	(428,933)
Proceeds from sale and maturity of investments	699,418	410,164
(Increase) decrease in accounts receivable and other assets	364	(2,902)
Increase (decrease) in accounts payable and other liabilities	(2)	(107)
Net cash provided by (used in) operating activities	32,054	(8,823)
Cash flows from financing activities		
Proceeds from units issued	7,246	21,671
Payments on redemption of units	(13,715)	(137)
Distributions paid net of reinvestments	(13,251)	(11,813)
Net cash provided by (used in) financing activities	(19,720)	9,721
Net increase (decrease) in cash and cash equivalents	12,334	898
Cash and cash equivalents at beginning of period	2,476	8,487
Effect of exchange rate fluctuations on cash and cash equivalents	–	–
Cash and cash equivalents at end of period	14,810	9,385
Cash	14,810	9,385
Cash equivalents	–	–
Cash and cash equivalents at end of period	14,810	9,385
Supplementary disclosures on cash flow from operating activities:		
Dividends received	–	–
Foreign taxes paid	–	–
Interest received	13,953	12,559
Interest paid	–	8

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

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

SCHEDULE OF INVESTMENTS

as at September 30, 2024

Investment Name	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	172
407 International Inc. 2.43% 05-04-2027 Callable MTN	Canada	Corporate - Non Convertible	1,366,000	1,296	1,342
407 International Inc. 2.59% 05-25-2032 Callable 2032	Canada	Corporate - Non Convertible	92,000	78	85
407 International Inc. 3.43% 06-01-2033 MTN	Canada	Corporate - Non Convertible	574,000	530	556
407 International Inc. 5.96% 12-03-2035 Callable	Canada	Corporate - Non Convertible	296,000	362	343
407 International Inc. 5.75% 02-14-2036 Callable	Canada	Corporate - Non Convertible	168,000	213	189
407 International Inc. 4.45% 11-15-2041 Callable 2041	Canada	Corporate - Non Convertible	85,000	106	84
407 International Inc. 4.19% 04-25-2042 Callable	Canada	Corporate - Non Convertible	233,000	218	223
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	12
407 International Inc. 3.83% 05-11-2046	Canada	Corporate - Non Convertible	50,000	46	45
407 International Inc. 3.60% 05-21-2047 Callable	Canada	Corporate - Non Convertible	548,000	443	475
407 International Inc. 3.72% 05-11-2048 Callable 2047	Canada	Corporate - Non Convertible	73,000	77	64
407 International Inc. 3.67% 03-08-2049 Callable 2048	Canada	Corporate - Non Convertible	66,000	71	58
407 International Inc. 2.84% 03-07-2050	Canada	Corporate - Non Convertible	371,000	265	277
407 International Inc. 3.98% 09-11-2052	Canada	Corporate - Non Convertible	508,000	437	463
Acces Recherche Montreal SEC 7.07% 12-31-2042	Canada	Corporate - Non Convertible	1,665	2	2
Aéroports de Montréal 6.95% 04-16-2032	Canada	Corporate - Non Convertible	166,764	185	185
Aéroports de Montréal 5.17% 09-17-2035 Callable	Canada	Corporate - Non Convertible	15,000	18	16
Aéroports de Montréal 5.67% 10-16-2037 Callable	Canada	Corporate - Non Convertible	33,000	46	37
Aéroports de Montréal 5.47% 04-16-2040 Callable	Canada	Corporate - Non Convertible	91,000	115	101
Aéroports de Montréal 3.92% 09-26-2042	Canada	Corporate - Non Convertible	62,000	76	58
Aéroports de Montréal 3.36% 04-24-2047 Callable 2046	Canada	Corporate - Non Convertible	520,000	422	439
Aéroports de Montréal 3.03% 04-21-2050 Callable 2049	Canada	Corporate - Non Convertible	125,000	96	98
Aéroports de Montréal 3.44% 04-26-2051	Canada	Corporate - Non Convertible	220,000	170	186
AGT Ltd. 8.80% 09-22-2025 Callable	Canada	Corporate - Non Convertible	270,000	301	281
AIMCo Realty Investors LP 3.67% 06-01-2027 Callable 2027	Canada	Corporate - Non Convertible	78,000	83	78
AIMCo Realty Investors LP 3.04% 06-01-2028 Callable 2028	Canada	Corporate - Non Convertible	720,000	657	706
AIMCo Realty Investors LP 2.71% 06-01-2029 Callable 2029	Canada	Corporate - Non Convertible	124,000	130	119
Alberta Powerline LP 4.06% 03-01-2054	Canada	Corporate - Non Convertible	324,281	299	294
Alectra Inc. 2.49% 05-17-2027 Callable 2027	Canada	Corporate - Non Convertible	250,000	230	245
Alectra Inc. 1.75% 02-11-2031	Canada	Corporate - Non Convertible	165,000	158	147
Alectra Inc. 5.30% 04-29-2041	Canada	Corporate - Non Convertible	120,000	128	130
Alectra Inc. 3.46% 04-12-2049 Callable 2048	Canada	Corporate - Non Convertible	517,000	433	437
Algonquin Power & Utilities Corp. 4.60% 01-29-2029 Callable 2028	Canada	Corporate - Non Convertible	247,000	241	256
Algonquin Power & Utilities Corp. 2.85% 07-15-2031	Canada	Corporate - Non Convertible	123,000	124	121
Alimentation Couche-Tard Inc. 3.60% 06-02-2025 Callable 2025	Canada	Corporate - Non Convertible	200,000	195	199
Alimentation Couche-Tard Inc. 4.60% 01-25-2029	Canada	Corporate - Non Convertible	1,022,000	1,021	1,053
Allied Properties Real Estate Investment Trust 1.73% 02-12-2026	Canada	Corporate - Non Convertible	136,000	134	131
Allied Properties Real Estate Investment Trust 3.11% 04-08-2027	Canada	Corporate - Non Convertible	40,000	37	38
Allied Properties Real Estate Investment Trust 3.13% 05-15-2028	Canada	Corporate - Non Convertible	330,000	295	307
Allied Properties Real Estate Investment Trust 3.39% 08-15-2029	Canada	Corporate - Non Convertible	520,000	449	475
Allied Properties Real Estate Investment Trust 3.12% 02-21-2030 Callable 2029	Canada	Corporate - Non Convertible	85,000	85	75
Allied Properties Real Estate Investment Trust 3.10% 02-06-2032	Canada	Corporate - Non Convertible	44,000	36	37
AltaGas Canada Inc. 4.26% 12-05-2028 Callable 2028	Canada	Corporate - Non Convertible	180,000	173	181
AltaGas Ltd. 3.84% 01-15-2025 Callable 2024 MTN	Canada	Corporate - Non Convertible	69,000	74	69
AltaGas Ltd. 2.16% 06-10-2025	Canada	Corporate - Non Convertible	40,000	41	39
AltaGas Ltd. 4.12% 04-07-2026 Callable 2026	Canada	Corporate - Non Convertible	113,000	121	113
AltaGas Ltd. 4.64% 05-15-2026	Canada	Corporate - Non Convertible	1,023,000	1,019	1,036
AltaGas Ltd. 3.98% 10-04-2027 Callable 2027	Canada	Corporate - Non Convertible	78,000	84	78
AltaGas Ltd. 2.48% 11-30-2030	Canada	Corporate - Non Convertible	351,000	318	318
AltaGas Ltd. 4.99% 10-04-2047 Callable 2047	Canada	Corporate - Non Convertible	370,000	318	350
AltaLink LP 2.75% 05-29-2026 Callable	Canada	Corporate - Non Convertible	51,000	50	50
AltaLink LP 5.38% 03-26-2040	Canada	Corporate - Non Convertible	84,000	107	92
AltaLink LP 4.462% 11-08-2041 Callable	Canada	Corporate - Non Convertible	150,000	188	148
AltaLink LP 3.99% 06-30-2042 Callable	Canada	Corporate - Non Convertible	227,000	206	212
AltaLink LP 4.92% 09-17-2043	Canada	Corporate - Non Convertible	400,000	419	419
AltaLink LP 4.054% 11-21-2044 Callable 2044	Canada	Corporate - Non Convertible	222,000	201	208
AltaLink LP 4.09% 06-30-2045 Callable MTN	Canada	Corporate - Non Convertible	23,000	26	22
AltaLink LP 3.72% 12-03-2046 Callable MTN	Canada	Corporate - Non Convertible	36,000	37	32
AltaLink LP 4.446% 07-11-2053	Canada	Corporate - Non Convertible	260,000	252	257

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INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Anheuser-Busch InBev Finance Inc. 4.32% 05-15-2047 Callable Series MPL	United States	Corporate - Non Convertible	206,000	180	196
ARC Resources Ltd. 2.35% 03-10-2026	Canada	Corporate - Non Convertible	260,000	241	255
ARC Resources Ltd. 3.47% 03-10-2031	Canada	Corporate - Non Convertible	40,000	41	38
Artis Real Estate Investment Trust 5.60% 04-29-2025	Canada	Corporate - Non Convertible	172,000	168	171
Asian Development Bank 3.80% 09-12-2025	Supra - National	n/a	80,000	79	80
Asian Development Bank 4.65% 02-16-2027	Supra - National	n/a	30,000	30	31
Asian Development Bank 1.50% 05-04-2028	Supra - National	n/a	1,484,000	1,388	1,412
AT&T Inc. 4.00% 11-25-2025 Callable 2025	United States	Corporate - Non Convertible	606,000	613	606
AT&T Inc. 4.85% 05-25-2047	United States	Corporate - Non Convertible	300,000	272	287
AT&T Inc. 5.10% 11-25-2048 Callable 2048	United States	Corporate - Non Convertible	370,000	345	366
Athabasca Indigenous Midstream LP 6.07% 02-05-2042	Canada	Corporate - Non Convertible	49,289	51	53
Athene Global Funding 2.10% 09-24-2025	United States	Corporate - Non Convertible	273,000	255	268
Athene Global Funding 2.47% 06-09-2028	United States	Corporate - Non Convertible	132,000	123	126
AtkinsRéalis Group Innisfree McGill Finance Inc. 6.632% 06-30-2044	Canada	Corporate - Non Convertible	2,540	3	3
Aviva PLC 4.00% 10-02-2030	United Kingdom	Corporate - Non Convertible	160,000	148	156
Bank of America Corp. F/R 03-24-2026 Callable 2025	United States	Corporate - Non Convertible	1,151,000	1,199	1,147
Bank of America Corp. F/R 09-15-2027 (Fixed-To-Floating Rate)	United States	Corporate - Non Convertible	220,000	195	213
Bank of America Corp. F/R 03-16-2028	United States	Corporate - Non Convertible	460,000	436	460
Bank of America Corp. F/R 04-04-2029	United States	Corporate - Non Convertible	157,000	160	152
Bank of Montreal 2.37% 02-03-2025 Callable 2025	Canada	Corporate - Non Convertible	540,000	514	537
Bank of Montreal 4.61% 09-10-2025	Canada	Corporate - Non Convertible	38,000	43	38
Bank of Montreal 1.55% 05-28-2026	Canada	Corporate - Non Convertible	745,000	668	723
Bank of Montreal 2.70% 12-09-2026	Canada	Corporate - Non Convertible	260,000	268	257
Bank of Montreal 3.65% 04-01-2027	Canada	Corporate - Non Convertible	506,000	495	508
Bank of Montreal 4.31% 06-01-2027	Canada	Corporate - Non Convertible	720,000	706	734
Bank of Montreal 4.71% 12-07-2027	Canada	Corporate - Non Convertible	828,000	825	857
Bank of Montreal 3.19% 03-01-2028	Canada	Corporate - Non Convertible	1,184,000	1,150	1,179
Bank of Montreal 5.04% 05-29-2028	Canada	Corporate - Non Convertible	1,746,000	1,735	1,833
Bank of Montreal 4.54% 12-18-2028	Canada	Corporate - Non Convertible	1,286,000	1,277	1,332
Bank of Montreal F/R 06-17-2030 Callable 2025	Canada	Corporate - Non Convertible	516,000	495	509
Bank of Montreal F/R 07-22-2031	Canada	Corporate - Non Convertible	677,000	609	657
Bank of Montreal F/R 10-27-2032	Canada	Corporate - Non Convertible	175,000	183	188
Bank of Montreal F/R 09-07-2033	Canada	Corporate - Non Convertible	60,000	60	64
The Bank of Nova Scotia 1.95% 01-10-2025	Canada	Corporate - Non Convertible	478,000	455	475
The Bank of Nova Scotia 2.16% 02-03-2025	Canada	Corporate - Non Convertible	1,316,000	1,249	1,308
The Bank of Nova Scotia 1.85% 11-02-2026	Canada	Corporate - Non Convertible	550,000	508	533
The Bank of Nova Scotia 2.62% 12-02-2026	Canada	Corporate - Non Convertible	1,175,000	1,097	1,160
The Bank of Nova Scotia 2.95% 03-08-2027	Canada	Corporate - Non Convertible	1,234,000	1,151	1,219
The Bank of Nova Scotia 1.40% 11-01-2027	Canada	Corporate - Non Convertible	1,046,000	896	990
The Bank of Nova Scotia 3.10% 02-02-2028	Canada	Corporate - Non Convertible	26,000	24	26
The Bank of Nova Scotia F/R 05-03-2032	Canada	Corporate - Non Convertible	1,892,000	1,805	1,897
BCE Inc. 3.00% 03-17-2031	Canada	Corporate - Non Convertible	369,000	326	349
BCE Inc. 5.85% 11-10-2032	Canada	Corporate - Non Convertible	204,000	221	226
BCE Inc. 3.50% 09-30-2050 Callable 2050	Canada	Corporate - Non Convertible	1,034,000	785	799
BCE Inc. 4.05% 03-17-2051	Canada	Corporate - Non Convertible	236,000	219	200
BCI QuadReal Realty 2.55% 06-24-2026	Canada	Corporate - Non Convertible	250,000	232	246
bclMC Realty Corp. 2.84% 06-03-2025 Callable 2025	Canada	Corporate - Non Convertible	175,000	185	174
bclMC Realty Corp. 1.07% 02-04-2026	Canada	Corporate - Non Convertible	280,000	251	271
bclMC Realty Corp. 3.00% 03-31-2027 Callable 2026	Canada	Corporate - Non Convertible	100,000	93	99
bclMC Realty Corp. 1.75% 07-24-2030 Callable 2030	Canada	Corporate - Non Convertible	28,000	27	25
Bell Canada 2.75% 01-29-2025 Callable 2024	Canada	Corporate - Non Convertible	235,000	229	234
Bell Canada 3.35% 03-12-2025 Callable 2025	Canada	Corporate - Non Convertible	1,301,000	1,274	1,297
Bell Canada 2.90% 08-12-2026 Callable 2026	Canada	Corporate - Non Convertible	364,000	352	360
Bell Canada 3.60% 09-29-2027 Callable 2027	Canada	Corporate - Non Convertible	874,000	938	874
Bell Canada 3.80% 08-21-2028 Callable 2028	Canada	Corporate - Non Convertible	1,324,000	1,323	1,329
Bell Canada 2.90% 09-10-2029 Callable 2029	Canada	Corporate - Non Convertible	467,000	426	449
Bell Canada 2.50% 05-14-2030	Canada	Corporate - Non Convertible	607,000	508	565
Bell Canada 4.75% 09-29-2044 Callable 2044	Canada	Corporate - Non Convertible	243,000	243	232
Bell Canada 4.35% 12-18-2045 Callable 2045	Canada	Corporate - Non Convertible	238,000	197	215
Bell Canada 4.45% 02-27-2047 Callable 2046	Canada	Corporate - Non Convertible	377,000	313	344
Bell Canada 7.65% 12-30-2031 Callable	Canada	Corporate - Non Convertible	190,000	216	224
Bell Telephone Co. of Canada 5.15% 02-09-2053	Canada	Corporate - Non Convertible	120,000	115	121

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INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ '000)	Fair Value (\$ '000)
BONDS (cont'd)					
BMW Canada Inc. 0.99% 01-14-2025	Germany	Corporate - Non Convertible	12,000	11	12
BNP Paribas SA 2.54% 07-13-2029	France	Corporate - Non Convertible	220,000	187	209
BP Capital Markets PLC 3.47% 05-15-2025	United Kingdom	Corporate - Non Convertible	200,000	196	199
British Columbia Ferry Service Inc. 5.58% 01-11-2038	Canada	Corporate - Non Convertible	210,000	227	234
British Columbia Ferry Service Inc. 2.79% 10-15-2049	Canada	Corporate - Non Convertible	378,000	278	284
British Columbia Ferry Services Inc. 6.25% 10-13-2034	Canada	Corporate - Non Convertible	300,000	346	353
British Columbia Ferry Services Inc. 4.70% 10-23-2043	Canada	Corporate - Non Convertible	95,000	127	98
Brock University 4.97% 12-14-2045	Canada	Corporate - Non Convertible	235,000	295	242
Brookfield Asset Management Inc. 4.82% 01-28-2026 Callable 2025	Canada	Corporate - Non Convertible	176,000	189	178
Brookfield Asset Management Inc. 3.80% 03-16-2027 Callable 2026	Canada	Corporate - Non Convertible	227,000	217	228
Brookfield Asset Management Inc. 5.95% 06-14-2035	Canada	Corporate - Non Convertible	90,000	97	100
Brookfield BPY Holdings Inc. 3.93% 01-15-2027 Callable 2026	United States	Corporate - Non Convertible	150,000	154	146
Brookfield Finance II Inc. 5.43% 12-14-2032	Canada	Corporate - Non Convertible	819,000	836	873
Brookfield Infrastructure Finance ULC 5.62% 11-14-2027	Canada	Corporate - Non Convertible	55,000	55	58
Brookfield Infrastructure Finance ULC 4.20% 09-11-2028 Callable 2028	Canada	Corporate - Non Convertible	12,000	12	12
Brookfield Infrastructure Finance ULC 3.41% 10-09-2029 Callable 2029	Canada	Corporate - Non Convertible	417,000	372	408
Brookfield Infrastructure Finance ULC 2.86% 09-01-2032 Callable 2032	Canada	Corporate - Non Convertible	732,000	623	661
Brookfield Infrastructure Finance ULC 5.95% 07-27-2053	Canada	Corporate - Non Convertible	303,000	308	337
Brookfield Renewable Energy Partners LP 5.84% 11-05-2036	Canada	Corporate - Non Convertible	470,000	493	516
Brookfield Renewable Energy Partners ULC 3.75% 06-02-2025 Callable 2025	Canada	Corporate - Non Convertible	284,000	295	283
Brookfield Renewable Energy Partners ULC 3.63% 01-15-2027 Callable 2026	Canada	Corporate - Non Convertible	14,000	15	14
Brookfield Renewable Partners ULC 4.25% 01-15-2029 Callable 2028	Canada	Corporate - Non Convertible	138,000	141	140
Brookfield Renewable Partners ULC 3.38% 01-15-2030 Callable 2029	Canada	Corporate - Non Convertible	311,000	295	304
Brookfield Renewable Partners ULC 5.88% 11-09-2032	Canada	Corporate - Non Convertible	270,000	281	300
Brookfield Renewable Partners ULC 4.29% 11-05-2049 Callable 2049	Canada	Corporate - Non Convertible	220,000	194	195
Bruce Power LP 3.97% 06-23-2026	Canada	Corporate - Non Convertible	70,000	73	70
Bruce Power LP 2.68% 12-21-2028	Canada	Corporate - Non Convertible	240,000	211	231
Bruce Power LP 4.01% 06-21-2029 Callable 2029	Canada	Corporate - Non Convertible	1,200,000	1,195	1,215
Bruce Power LP 4.00% 06-21-2030 Callable 2030	Canada	Corporate - Non Convertible	600,000	593	604
Bruce Power LP 4.13% 06-21-2033 Callable 2033	Canada	Corporate - Non Convertible	240,000	223	238
Bruce Power LP 4.75% 06-21-2049	Canada	Corporate - Non Convertible	52,000	58	52
CAE Inc. 5.54% 06-12-2028	Canada	Corporate - Non Convertible	20,000	20	21
Caisse de Dépôt et Placement du Quebec 3.80% 06-02-2027	Canada	Provincial Governments	890,000	885	908
The Calgary Airport Authority 3.34% 10-07-2038	Canada	Corporate - Non Convertible	93,000	75	83
The Calgary Airport Authority 3.45% 10-07-2041	Canada	Corporate - Non Convertible	750,000	635	659
The Calgary Airport Authority 3.55% 10-07-2051	Canada	Corporate - Non Convertible	172,000	179	147
Cameco Corp. 2.95% 10-21-2027	Canada	Corporate - Non Convertible	56,000	57	55
Canada Housing Trust No. 1 2.65% 03-15-2028	Canada	Federal Government	4,324,000	4,182	4,295
Canada Housing Trust 1.80% 12-15-2024	Canada	Federal Government	1,741,000	1,715	1,733
Canada Housing Trust 2.55% 03-15-2025	Canada	Federal Government	410,000	411	408
Canada Housing Trust 0.95% 06-15-2025	Canada	Federal Government	2,070,000	1,926	2,034
Canada Housing Trust 1.95% 12-15-2025	Canada	Federal Government	3,438,000	3,306	3,388
Canada Housing Trust 1.25% 06-15-2026	Canada	Federal Government	5,640,000	5,166	5,475
Canada Housing Trust 1.90% 09-15-2026	Canada	Federal Government	3,083,000	3,081	3,022
Canada Housing Trust 2.35% 06-15-2027	Canada	Federal Government	4,699,000	4,533	4,634
Canada Housing Trust 3.80% 06-15-2027 144A	Canada	Federal Government	1,060,000	1,073	1,085
Canada Housing Trust 2.35% 03-15-2028	Canada	Federal Government	1,242,000	1,295	1,221
Canada Housing Trust 3.10% 06-15-2028 144A	Canada	Federal Government	512,000	480	516
Canada Housing Trust 3.95% 06-15-2028 144A	Canada	Federal Government	1,250,000	1,222	1,298
Canada Housing Trust 2.65% 12-15-2028	Canada	Federal Government	985,000	949	976
Canada Housing Trust 4.25% 12-15-2028 144A	Canada	Federal Government	2,090,000	2,142	2,203
Canada Housing Trust 3.70% 06-15-2029 144A	Canada	Federal Government	2,489,000	2,538	2,577
Canada Housing Trust 2.10% 09-15-2029	Canada	Federal Government	843,000	790	812

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Canada Housing Trust 1.75% 06-15-2030	Canada	Federal Government	8,622,000	7,878	8,076
Canada Housing Trust 1.10% 03-15-2031	Canada	Federal Government	2,024,000	1,641	1,797
Canada Housing Trust 1.60% 12-15-2031 144A	Canada	Federal Government	4,918,000	4,342	4,446
Canada Housing Trust 2.15% 12-15-2031 144A	Canada	Federal Government	765,000	705	719
Canada Housing Trust 3.65% 06-15-2033	Canada	Federal Government	6,125,000	6,219	6,311
Canada Housing Trust 4.15% 06-15-2033 144A	Canada	Federal Government	1,055,000	1,031	1,127
Canada Housing Trust 4.25% 03-15-2034 144A	Canada	Federal Government	11,508,000	11,859	12,371
Canada Housing Trust 3.50% 12-15-2034 144A	Canada	Federal Government	2,975,000	3,003	3,004
Canada Mortgage & Housing Corp. 1.10% 12-15-2026	Canada	Federal Government	3,890,000	3,614	3,740
Canada Mortgage & Housing Corp. 1.40% 03-15-2031 144A	Canada	Federal Government	5,761,000	5,021	5,215
Canada Mortgage & Housing Corp. 3.55% 09-15-2032 144A	Canada	Federal Government	710,000	700	728
Canada Pension Plan Investment Board 3.95% 09-08-2025	Canada	Federal Government	25,000	25	25
Canada Pension Plan Investment 2.25% 12-01-2031	Canada	Federal Government	1,621,000	1,435	1,514
Canadian Core Real Estate LP 3.30% 03-02-2027	Canada	Corporate - Non Convertible	50,000	48	49
Canadian Imperial Bank of Commerce 2.75% 03-07-2025	Canada	Corporate - Non Convertible	1,415,000	1,369	1,408
Canadian Imperial Bank of Commerce 2.00% 04-17-2025	Canada	Corporate - Non Convertible	420,000	398	416
Canadian Imperial Bank of Commerce 3.30% 05-26-2025	Canada	Corporate - Non Convertible	215,000	231	214
Canadian Imperial Bank of Commerce 1.70% 07-15-2026	Canada	Corporate - Non Convertible	92,000	92	89
Canadian Imperial Bank of Commerce 2.25% 01-07-2027	Canada	Corporate - Non Convertible	850,000	770	828
Canadian Imperial Bank of Commerce 4.95% 06-29-2027	Canada	Corporate - Non Convertible	155,000	156	161
Canadian Imperial Bank of Commerce 5.05% 10-07-2027	Canada	Corporate - Non Convertible	610,000	612	636
Canadian Imperial Bank of Commerce 5.50% 01-14-2028	Canada	Corporate - Non Convertible	400,000	409	424
Canadian Imperial Bank of Commerce F/R 07-21-2030 Callable 2025	Canada	Corporate - Non Convertible	560,000	513	551
Canadian Imperial Bank of Commerce F/R 04-21-2031	Canada	Corporate - Non Convertible	1,486,000	1,356	1,448
Canadian Imperial Bank of Commerce F/R 04-07-2032	Canada	Corporate - Non Convertible	98,000	96	99
Canadian Imperial Bank of Commerce F/R 01-20-2033	Canada	Corporate - Non Convertible	735,000	741	766
Canadian Imperial Bank of Commerce F/R 06-12-2034	Canada	Corporate - Non Convertible	944,000	939	976
Canadian National Railway Co. 3.20% 07-31-2028	Canada	Corporate - Non Convertible	990,000	958	985
Canadian National Railway Co. 3.95% 09-22-2045 Callable 2045	Canada	Corporate - Non Convertible	260,000	241	238
Canadian National Railway Co. 3.60% 08-01-2047 Callable 2047	Canada	Corporate - Non Convertible	396,000	314	341
Canadian National Railway Co. 3.60% 07-31-2048 Callable 2048	Canada	Corporate - Non Convertible	113,000	113	97
Canadian National Railway Co. 3.60% 02-08-2049 Callable 2048	Canada	Corporate - Non Convertible	137,000	141	117
Canadian National Railway Co. 4.70% 05-10-2053	Canada	Corporate - Non Convertible	700,000	696	714
Canadian Natural Resources Ltd. 3.42% 12-01-2026 Callable 2026	Canada	Corporate - Non Convertible	105,000	105	105
Canadian Natural Resources Ltd. 2.50% 01-17-2028	Canada	Corporate - Non Convertible	297,000	266	287
Canadian Natural Resources Ltd. 4.85% 05-30-2047 Callable 2046	Canada	Corporate - Non Convertible	31,000	34	30
Canadian Pacific Railway Ltd. 2.54% 02-28-2028	Canada	Corporate - Non Convertible	483,000	442	470
Canadian Pacific Railway Ltd. 3.15% 03-13-2029 Callable 2028	Canada	Corporate - Non Convertible	315,000	305	311
Canadian Pacific Railway Ltd. 6.45% 11-17-2039	Canada	Corporate - Non Convertible	249,000	300	299
Canadian Tire Corp. Ltd. 5.61% 09-04-2035	Canada	Corporate - Non Convertible	136,000	127	142
Canadian Western Bank 3.86% 04-21-2025	Canada	Corporate - Non Convertible	360,000	352	360
Canadian Western Bank 1.93% 04-16-2026	Canada	Corporate - Non Convertible	268,000	269	262
Canadian Western Bank 1.82% 12-16-2027	Canada	Corporate - Non Convertible	690,000	594	658
Capital Power Corp. 4.99% 01-23-2026 Callable 2025	Canada	Corporate - Non Convertible	190,000	191	192
Capital Power Corp. 4.42% 02-08-2030 Callable 2029	Canada	Corporate - Non Convertible	90,000	87	91
Capital Power Corp. 3.15% 10-01-2032	Canada	Corporate - Non Convertible	1,027,000	897	921
Carleton University 3.26% 07-05-2061	Canada	Corporate - Non Convertible	200,000	200	150
CDP Financial Inc. 1.50% 10-19-2026	Canada	Provincial Governments	500,000	462	484
CDP Financial Inc. 3.70% 03-08-2028	Canada	Provincial Governments	1,390,000	1,377	1,421
CDP Financial Inc. 3.95% 09-01-2029	Canada	Provincial Governments	131,000	131	136
Cenovus Energy Inc. 3.60% 03-10-2027 Callable 2026	Canada	Corporate - Non Convertible	490,000	467	490
Cenovus Energy Inc. 3.50% 02-07-2028 Callable 2027	Canada	Corporate - Non Convertible	188,000	194	187
Central 1 Credit Union 1.32% 01-29-2026	Canada	Corporate - Non Convertible	310,000	276	300
Central 1 Credit Union F/R 06-30-2031	Canada	Corporate - Non Convertible	76,000	69	73
CGI Inc. 2.10% 09-18-2028	Canada	Corporate - Non Convertible	36,000	35	34
Chartwell Retirement Residences 4.21% 04-28-2025 Callable 2025	Canada	Corporate - Non Convertible	37,000	37	37
Chip Mortgage Trust 1.74% 12-15-2025	Canada	Corporate - Non Convertible	96,000	89	93
Choice Properties Real Estate Investment Trust 4.06% 11-24-2025 Callable	Canada	Corporate - Non Convertible	92,000	101	92

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Choice Properties Real Estate Investment Trust 2.46% 11-30-2026	Canada	Corporate - Non Convertible	290,000	260	283
Choice Properties Real Estate Investment Trust 2.85% 05-21-2027	Canada	Corporate - Non Convertible	240,000	224	236
Choice Properties Real Estate Investment Trust 4.18% 03-08-2028 Callable 2027	Canada	Corporate - Non Convertible	236,000	231	240
Choice Properties Real Estate Investment Trust 3.53% 06-11-2029 Callable 2029	Canada	Corporate - Non Convertible	265,000	245	261
Choice Properties Real Estate Investment Trust 2.98% 03-04-2030 Callable 2029	Canada	Corporate - Non Convertible	111,000	114	106
Choice Properties Real Estate Investment Trust 6.00% 06-24-2032	Canada	Corporate - Non Convertible	806,000	861	889
CI Financial Corp. 7.00% 12-02-2025	Canada	Corporate - Non Convertible	35,000	35	36
Citigroup Inc. 4.09% 06-09-2025	United States	Corporate - Non Convertible	280,000	273	280
City of Montreal 2.75% 09-01-2026	Canada	Municipal Governments	400,000	385	397
City of Montreal 3.15% 09-01-2028	Canada	Municipal Governments	986,000	965	988
City of Montreal 2.30% 09-01-2029	Canada	Municipal Governments	870,000	803	837
City of Montreal 1.75% 09-01-2030	Canada	Municipal Governments	955,000	885	876
City of Montreal 2.00% 09-01-2031	Canada	Municipal Governments	960,000	792	875
City of Montreal 4.25% 12-01-2032	Canada	Municipal Governments	302,000	330	316
City of Montreal 4.25% 09-01-2033	Canada	Municipal Governments	836,000	827	870
City of Montreal 3.15% 12-01-2036	Canada	Municipal Governments	96,000	81	87
City of Montreal 3.50% 12-01-2038	Canada	Municipal Governments	112,000	120	104
City of Montreal 2.40% 12-01-2041	Canada	Municipal Governments	360,000	270	277
City of Montreal 6.00% 06-01-2043	Canada	Municipal Governments	16,000	23	19
City of Ottawa 4.60% 07-14-2042	Canada	Municipal Governments	260,000	263	271
City of Ottawa 3.25% 11-10-2047	Canada	Municipal Governments	126,000	131	106
City of Ottawa 3.10% 07-27-2048	Canada	Municipal Governments	111,000	95	91
City of Ottawa 2.50% 05-11-2051	Canada	Municipal Governments	603,000	427	431
City of Ottawa 4.10% 12-06-2052	Canada	Municipal Governments	180,000	168	173
City of Toronto 2.40% 06-07-2027	Canada	Municipal Governments	1,232,000	1,180	1,213
City of Toronto 2.65% 11-09-2029	Canada	Municipal Governments	565,000	593	554
City of Toronto 1.60% 12-02-2030	Canada	Municipal Governments	27,000	24	25
City of Toronto 2.95% 04-28-2035	Canada	Municipal Governments	1,240,000	1,104	1,140
City of Toronto 3.50% 06-02-2036	Canada	Municipal Governments	130,000	123	125
City of Toronto 2.60% 09-24-2039	Canada	Municipal Governments	45,000	37	37
City of Toronto 5.20% 06-01-2040	Canada	Municipal Governments	133,000	147	148
City of Toronto 2.15% 08-25-2040	Canada	Municipal Governments	310,000	220	236
City of Toronto 3.25% 06-24-2046	Canada	Municipal Governments	430,000	344	364
City of Toronto 3.20% 08-01-2048	Canada	Municipal Governments	414,000	375	344
City of Toronto 2.80% 11-22-2049	Canada	Municipal Governments	579,000	444	442
City of Toronto 2.90% 04-29-2051	Canada	Municipal Governments	129,000	104	100
City of Winnipeg 4.30% 11-15-2051	Canada	Municipal Governments	160,000	153	158
Coastal Gaslink Pipeline LP 4.91% 06-30-2031	Canada	Corporate - Non Convertible	1,800,000	1,862	1,901
Coastal Gaslink Pipeline LP 5.19% 09-30-2034	Canada	Corporate - Non Convertible	995,000	1,038	1,063
Coastal Gaslink Pipeline LP 5.61% 03-30-2047	Canada	Corporate - Non Convertible	1,220,000	1,309	1,344
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	315
Comber Wind Financial Corp. 5.13% 11-15-2030	Canada	Corporate - Non Convertible	412,582	405	419
Cordelio Amalco GP I 4.09% 06-30-2034	Canada	Corporate - Non Convertible	136,750	128	134
CPPIB Capital Inc. 2.85% 06-01-2027	Canada	Federal Government	495,000	476	494
CPPIB Capital Inc. 3.25% 03-08-2028	Canada	Federal Government	2,000,000	1,919	2,020
CPPIB Capital Inc. 3.00% 06-15-2028	Canada	Federal Government	925,000	895	927
CPPIB Capital Inc. 3.95% 06-02-2032	Canada	Federal Government	1,562,000	1,575	1,623
CPPIB Capital Inc. 4.75% 06-02-2033	Canada	Federal Government	500,000	520	547
CPPIB Capital Inc. 4.30% 06-02-2034	Canada	Federal Government	2,014,000	2,127	2,128
Crombie Real Estate Investment Trust 3.68% 08-26-2026 Callable 2026	Canada	Corporate - Non Convertible	79,000	83	79
Crombie Real Estate Investment Trust 3.92% 06-21-2027 Callable 2027	Canada	Corporate - Non Convertible	177,000	169	177
Crombie Real Estate Investment Trust 3.13% 08-12-2031	Canada	Corporate - Non Convertible	79,000	78	73
Crosslinx Transit Solutions General Partnership 4.65% 09-30-2046	Canada	Corporate - Non Convertible	352,146	324	338

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BONDS (cont'd)					
CT Real Estate Investment Trust 3.29% 06-01-2026 Series D Callable	Canada	Corporate - Non Convertible	375,000	360	372
CT Real Estate Investment Trust 3.47% 06-16-2027 Callable	Canada	Corporate - Non Convertible	210,000	200	208
CT Real Estate Investment Trust 3.87% 12-07-2027	Canada	Corporate - Non Convertible	100,000	93	100
CT Real Estate Investment Trust 3.03% 02-05-2029	Canada	Corporate - Non Convertible	22,000	21	21
CT Real Estate Investment Trust 2.37% 01-06-2031	Canada	Corporate - Non Convertible	15,000	14	13
CU Inc. 5.18% 11-21-2035	Canada	Corporate - Non Convertible	260,000	274	281
CU Inc. 4.54% 10-24-2041 Callable	Canada	Corporate - Non Convertible	99,000	114	99
CU Inc. 3.81% 09-10-2042	Canada	Corporate - Non Convertible	156,000	151	142
CU Inc. 4.72% 09-09-2043 Callable 2043	Canada	Corporate - Non Convertible	229,000	299	234
CU Inc. 4.09% 09-02-2044 Callable	Canada	Corporate - Non Convertible	716,000	723	672
CU Inc. 3.96% 07-27-2045 Callable	Canada	Corporate - Non Convertible	886,000	802	816
CU Inc. 3.95% 11-23-2048 Callable 2048	Canada	Corporate - Non Convertible	320,000	292	292
CU Inc. 2.96% 09-07-2049	Canada	Corporate - Non Convertible	204,000	173	156
CU Inc. 3.17% 09-05-2051	Canada	Corporate - Non Convertible	71,000	58	56
CU Inc. 3.86% 11-14-2052	Canada	Corporate - Non Convertible	210,000	173	188
CU Inc. 4.56% 11-07-2053 Callable 2053	Canada	Corporate - Non Convertible	270,000	254	271
Daimler Canada Finance Inc. 1.65% 09-22-2025	Germany	Corporate - Non Convertible	170,000	155	167
Daimler Truck Holding AG 5.18% 09-19-2025	Germany	Corporate - Non Convertible	65,000	64	66
Daimler Trucks Finance Canada Inc. 2.14% 12-13-2024	Germany	Corporate - Non Convertible	454,000	431	452
Daimler Trucks Finance Canada Inc. 2.46% 12-15-2026	Germany	Corporate - Non Convertible	486,000	452	474
Dollarama Inc. 1.87% 07-08-2026	Canada	Corporate - Non Convertible	367,000	331	357
Dollarama Inc. 1.51% 09-20-2027 Callable 2027	Canada	Corporate - Non Convertible	362,000	325	342
Dollarama Inc. 2.44% 07-09-2029	Canada	Corporate - Non Convertible	320,000	284	303
Dollarama Inc. 5.17% 04-26-2030	Canada	Corporate - Non Convertible	20,000	20	21
Dream Industrial Real Estate Investment Trust 2.54% 12-07-2026	Canada	Corporate - Non Convertible	210,000	189	204
Dream Industrial Real Estate Investment Trust 2.06% 06-17-2027	Canada	Corporate - Non Convertible	85,000	84	81
Dream Industrial Real Estate Investment Trust 5.38% 03-22-2028	Canada	Corporate - Non Convertible	523,000	522	546
Dream Summit Industrial LP 5.11% 02-12-2029	Canada	Corporate - Non Convertible	904,000	925	941
Dream Summit Industrial 1.82% 04-01-2026	Canada	Corporate - Non Convertible	239,000	214	232
Dream Summit Industrial 2.25% 01-12-2027	Canada	Corporate - Non Convertible	50,000	45	48
Edmonton Regional Airport Authority 7.21% 11-01-2030	Canada	Corporate - Non Convertible	59,807	64	65
EllisDon Infrastructure SNH GP 5.15% 08-31-2057	Canada	Corporate - Non Convertible	180,000	184	186
Emera Inc. 4.84% 05-02-2030	Canada	Corporate - Non Convertible	92,000	92	95
The Empire Life Insurance Co. F/R 09-24-2031	Canada	Corporate - Non Convertible	300,000	267	288
Enbridge Gas Distribution Inc. 5.21% 02-25-2036 Callable	Canada	Corporate - Non Convertible	37,000	50	40
Enbridge Gas Distribution Inc. 4.95% 11-22-2050 Callable	Canada	Corporate - Non Convertible	63,000	82	66
Enbridge Gas Inc. 2.50% 08-05-2026 Callable 2026	Canada	Corporate - Non Convertible	121,000	120	119
Enbridge Gas Inc. 2.90% 04-01-2030 Callable 2030	Canada	Corporate - Non Convertible	156,000	147	150
Enbridge Gas Inc. 2.35% 09-15-2031	Canada	Corporate - Non Convertible	15,000	14	14
Enbridge Gas Inc. 6.16% 12-16-2033	Canada	Corporate - Non Convertible	439,000	485	503
Enbridge Gas Inc. 3.65% 04-01-2050 Callable 2049	Canada	Corporate - Non Convertible	568,000	454	486
Enbridge Gas Inc. 3.20% 09-15-2051	Canada	Corporate - Non Convertible	17,000	16	13
Enbridge Gas Inc. 5.67% 10-06-2053	Canada	Corporate - Non Convertible	500,000	565	582
Enbridge Inc. 2.44% 06-02-2025	Canada	Corporate - Non Convertible	27,000	28	27
Enbridge Inc. 3.20% 06-08-2027 Callable 2027	Canada	Corporate - Non Convertible	1,560,000	1,490	1,545
Enbridge Inc. 2.99% 10-03-2029	Canada	Corporate - Non Convertible	326,000	336	315
Enbridge Inc. 7.22% 07-24-2030 Callable	Canada	Corporate - Non Convertible	10,000	14	11
Enbridge Inc. 7.20% 06-18-2032 Callable	Canada	Corporate - Non Convertible	500,000	556	579
Enbridge Inc. 6.90% 11-15-2032 Callable	Canada	Corporate - Non Convertible	355,000	427	420
Enbridge Inc. 3.10% 09-21-2033	Canada	Corporate - Non Convertible	403,000	329	368
Enbridge Inc. 4.24% 08-27-2042	Canada	Corporate - Non Convertible	266,000	215	238
Enbridge Inc. 4.10% 09-21-2051	Canada	Corporate - Non Convertible	79,000	78	67
Enbridge Inc. 6.51% 11-09-2052	Canada	Corporate - Non Convertible	680,000	774	817
Enbridge Inc. 5.32% 08-22-2054	Canada	Corporate - Non Convertible	602,000	594	617
Enbridge Inc. F/R 04-12-2078 Callable 2028	Canada	Corporate - Non Convertible	90,000	96	94
Enbridge Pipelines Inc. 3.45% 09-29-2025 Callable 2025	Canada	Corporate - Non Convertible	200,000	194	199
Enbridge Pipelines Inc. 3.00% 08-10-2026 Callable	Canada	Corporate - Non Convertible	63,000	61	62
Enbridge Pipelines Inc. 3.52% 02-22-2029 Callable 2028	Canada	Corporate - Non Convertible	211,000	214	209
Enbridge Pipelines Inc. 2.82% 05-12-2031	Canada	Corporate - Non Convertible	205,000	183	191
Enbridge Pipelines Inc. 5.08% 12-19-2036 Callable	Canada	Corporate - Non Convertible	50,000	62	52

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BONDS (cont'd)					
Enbridge Pipelines Inc. 5.35% 11-10-2039 Callable	Canada	Corporate - Non Convertible	42,000	53	43
Enbridge Pipelines Inc. 5.33% 04-06-2040 Callable	Canada	Corporate - Non Convertible	138,000	173	141
Enbridge Pipelines Inc. 4.13% 08-09-2046 Callable MTN	Canada	Corporate - Non Convertible	490,000	377	428
Enbridge Pipelines Inc. 4.33% 02-22-2049 Callable 2048	Canada	Corporate - Non Convertible	115,000	100	103
Enbridge Pipelines Inc. 5.82% 08-17-2053	Canada	Corporate - Non Convertible	427,000	435	474
Énergir Inc. 3.04% 02-09-2032	Canada	Corporate - Non Convertible	172,000	157	163
Énergir Inc. 4.67% 09-27-2032	Canada	Corporate - Non Convertible	1,000,000	1,026	1,049
ENMAX Corp. 3.88% 10-18-2029	Canada	Corporate - Non Convertible	292,000	317	288
EPCOR Utilities Inc. 5.65% 11-16-2035 Callable	Canada	Corporate - Non Convertible	41,000	57	46
EPCOR Utilities Inc. 6.65% 04-15-2038	Canada	Corporate - Non Convertible	92,000	136	111
EPCOR Utilities Inc. 5.75% 11-24-2039 Callable	Canada	Corporate - Non Convertible	333,000	367	376
EPCOR Utilities Inc. 4.55% 02-28-2042	Canada	Corporate - Non Convertible	44,000	59	44
EPCOR Utilities Inc. 3.95% 11-26-2048	Canada	Corporate - Non Convertible	370,000	330	338
EPCOR Utilities Inc. 3.11% 07-08-2049 Callable 2049	Canada	Corporate - Non Convertible	80,000	80	63
EPCOR Utilities Inc. 2.90% 05-19-2050 Callable 2049	Canada	Corporate - Non Convertible	300,000	207	226
EPCOR Utilities Inc. 3.29% 06-28-2051	Canada	Corporate - Non Convertible	6,000	5	5
EPCOR Utilities Inc. 4.73% 09-02-2052	Canada	Corporate - Non Convertible	420,000	425	432
Equitable Bank 3.36% 03-02-2026	Canada	Corporate - Non Convertible	400,000	376	397
European Investment Bank 1.90% 01-22-2025	Supra - National	n/a	300,000	309	298
Fairfax Financial Holdings Ltd. 4.70% 12-16-2026 Callable 2026	Canada	Corporate - Non Convertible	120,000	127	122
Fairfax Financial Holdings Ltd. 4.25% 12-06-2027 Callable 2027	Canada	Corporate - Non Convertible	713,000	688	725
Fairfax Financial Holdings Ltd. 4.23% 06-14-2029 Callable 2029	Canada	Corporate - Non Convertible	428,000	414	434
Fairfax Financial Holdings Ltd. 3.95% 03-03-2031	Canada	Corporate - Non Convertible	30,000	28	30
Federated Co-Operatives Ltd. 3.92% 06-17-2025	Canada	Corporate - Non Convertible	200,000	194	200
Fédération des Caisses Desjardins du Québec 2.42% 10-04-2024	Canada	Corporate - Non Convertible	1,000,000	959	1,000
Fédération des Caisses Desjardins du Québec 5.20% 10-01-2025	Canada	Corporate - Non Convertible	324,000	328	328
Fédération des Caisses Desjardins du Québec 1.59% 09-10-2026	Canada	Corporate - Non Convertible	210,000	189	203
Fédération des Caisses Desjardins du Québec 4.41% 05-19-2027	Canada	Corporate - Non Convertible	280,000	277	286
Fédération des Caisses Desjardins du Québec F/R 05-26-2030 Callable 2025	Canada	Corporate - Non Convertible	120,000	125	119
Fédération des Caisses Desjardins du Québec F/R 05-28-2031	Canada	Corporate - Non Convertible	456,000	407	444
Fédération des Caisses Desjardins du Québec F/R 08-23-2032	Canada	Corporate - Non Convertible	304,000	295	313
Federation des Caisses Desjardins du Quebec F/R 05-15-2034	Canada	Corporate - Non Convertible	860,000	884	903
Financement-Quebec 5.25% 06-01-2034	Canada	Provincial Governments	435,000	512	489
Finning International Inc. 5.08% 06-13-2042	Canada	Corporate - Non Convertible	100,000	98	99
First Capital Real Estate Investment Trust 3.45% 03-01-2028	Canada	Corporate - Non Convertible	230,000	203	226
First Capital Realty Inc. 3.60% 05-06-2026 Callable 2026	Canada	Corporate - Non Convertible	208,000	200	207
First Capital Realty Inc. 3.46% 01-22-2027 Callable 2026	Canada	Corporate - Non Convertible	20,000	18	20
First Capital Realty Inc. 3.75% 07-12-2027 Callable 2027	Canada	Corporate - Non Convertible	25,000	23	25
First National Financial Corp. 2.96% 11-17-2025	Canada	Corporate - Non Convertible	34,000	33	33
First Nations Finance Authority 1.71% 06-16-2030	Canada	Federal Government	330,000	278	304
First Nations Finance Authority 4.10% 06-01-2034	Canada	Federal Government	700,000	699	719
Ford Credit Canada Co. 7.00% 02-10-2026	United States	Corporate - Non Convertible	802,000	818	830
Ford Credit Canada Co. 7.38% 05-12-2026	United States	Corporate - Non Convertible	810,000	842	848
Ford Credit Canada Co. 5.44% 02-09-2029	United States	Corporate - Non Convertible	1,329,000	1,346	1,376
Ford Motor Credit Co. LLC 6.78% 09-15-2025	United States	Corporate - Non Convertible	155,000	158	159
Fortis Inc. 2.18% 05-15-2028	Canada	Corporate - Non Convertible	815,000	742	780
Fortis Inc. 4.43% 05-31-2029	Canada	Corporate - Non Convertible	200,000	195	206
FortisAlberta Inc. 4.54% 10-18-2041	Canada	Corporate - Non Convertible	117,000	128	117
FortisAlberta Inc. 4.85% 09-11-2043 Callable 2043	Canada	Corporate - Non Convertible	11,000	14	11
FortisAlberta Inc. 4.27% 09-22-2045 MTN	Canada	Corporate - Non Convertible	5,000	6	5
FortisAlberta Inc. 3.74% 09-18-2048 Callable 2048	Canada	Corporate - Non Convertible	89,000	95	78
FortisBC Energy Inc. 2.42% 07-18-2031	Canada	Corporate - Non Convertible	30,000	25	28
FortisBC Energy Inc. 6.50% 05-01-2034 Callable	Canada	Corporate - Non Convertible	96,000	132	113
FortisBC Energy Inc. 5.90% 02-26-2035	Canada	Corporate - Non Convertible	130,000	147	147
FortisBC Energy Inc. 5.80% 05-13-2038	Canada	Corporate - Non Convertible	320,000	348	358
FortisBC Energy Inc. 3.69% 10-30-2047	Canada	Corporate - Non Convertible	14,000	15	12
FortisBC Energy Inc. 3.85% 12-07-2048 Callable 2048	Canada	Corporate - Non Convertible	15,000	15	14
FortisBC Energy Inc. 2.82% 08-09-2049 Callable 2049	Canada	Corporate - Non Convertible	414,000	304	309
FortisBC Energy Inc. 2.54% 07-13-2050	Canada	Corporate - Non Convertible	147,000	133	103
FortisBC Inc. 4.00% 10-28-2044 Callable 2044	Canada	Corporate - Non Convertible	320,000	274	291
Gaz Metro Inc. 5.70% 07-10-2036 Callable	Canada	Corporate - Non Convertible	40,000	44	45
GE Capital Canada Funding Co. 5.73% 10-22-2037	Canada	Corporate - Non Convertible	32,000	35	33
General Motors Financial of Canada Ltd. 1.75% 04-15-2026	United States	Corporate - Non Convertible	618,000	560	599

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
General Motors Financial of Canada Ltd. 3.15% 02-08-2027	United States	Corporate - Non Convertible	14,000	14	14
Genworth MI Canada Inc. 2.96% 03-01-2027	Canada	Corporate - Non Convertible	373,000	330	361
Gibson Energy Inc. 3.60% 09-17-2029 Callable 2029	Canada	Corporate - Non Convertible	40,000	37	40
Gibson Energy Inc. 5.75% 07-12-2033	Canada	Corporate - Non Convertible	755,000	783	824
The Goldman Sachs Group Inc. F/R 11-30-2027	United States	Corporate - Non Convertible	177,000	166	173
The Goldman Sachs Group Inc. F/R 02-28-2029	United States	Corporate - Non Convertible	468,000	414	443
Government of Canada 3.00% 11-01-2024	Canada	Federal Government	66,000	65	66
Government of Canada 1.25% 03-01-2025	Canada	Federal Government	1,055,000	998	1,045
Government of Canada 1.50% 04-01-2025	Canada	Federal Government	862,000	824	853
Government of Canada 3.75% 05-01-2025	Canada	Federal Government	754,000	742	755
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	5,277,000	4,991	5,144
Government of Canada 4.50% 11-01-2025	Canada	Federal Government	918,000	920	930
Government of Canada 0.25% 03-01-2026	Canada	Federal Government	6,607,000	6,098	6,357
Government of Canada 4.00% 05-01-2026	Canada	Federal Government	3,300,000	3,328	3,349
Government of Canada 4.00% 08-01-2026	Canada	Federal Government	93,000	94	95
Government of Canada 1.00% 09-01-2026	Canada	Federal Government	9,845,000	9,429	9,511
Government of Canada 1.25% 03-01-2027	Canada	Federal Government	10,766,000	9,902	10,387
Government of Canada 1.00% 06-01-2027	Canada	Federal Government	3,617,000	3,363	3,463
Government of Canada 8.00% 06-01-2027	Canada	Federal Government	574,000	852	652
Government of Canada 3.25% 08-24-2027	Canada	Federal Government	4,304,000	4,366	4,362
Government of Canada 2.75% 09-01-2027	Canada	Federal Government	8,970,000	8,756	8,972
Government of Canada 3.50% 03-01-2028	Canada	Federal Government	1,057,000	1,042	1,084
Government of Canada 2.00% 06-01-2028	Canada	Federal Government	2,432,000	2,264	2,375
Government of Canada 3.25% 09-01-2028	Canada	Federal Government	4,564,000	4,488	4,654
Government of Canada 4.00% 03-01-2029	Canada	Federal Government	14,643,000	15,285	15,421
Government of Canada 2.25% 06-01-2029	Canada	Federal Government	32,000	31	31
Government of Canada 5.75% 06-01-2029	Canada	Federal Government	2,730,000	3,068	3,099
Government of Canada 3.50% 09-01-2029	Canada	Federal Government	797,000	815	825
Government of Canada 2.25% 12-01-2029	Canada	Federal Government	59,000	56	58
Government of Canada 1.25% 06-01-2030	Canada	Federal Government	9,805,000	8,801	9,031
Government of Canada 0.50% 12-01-2030	Canada	Federal Government	10,500,000	8,639	9,158
Government of Canada 1.50% 06-01-2031	Canada	Federal Government	1,871,000	1,656	1,723
Government of Canada 1.50% 12-01-2031	Canada	Federal Government	3,227,000	2,784	2,949
Government of Canada 2.00% 06-01-2032	Canada	Federal Government	10,486,000	9,598	9,869
Government of Canada 2.50% 12-01-2032	Canada	Federal Government	11,313,000	10,860	11,006
Government of Canada 2.75% 06-01-2033	Canada	Federal Government	11,947,000	11,403	11,818
Government of Canada 5.75% 06-01-2033	Canada	Federal Government	253,000	347	307
Government of Canada 3.25% 12-01-2033	Canada	Federal Government	8,500,000	8,374	8,723
Government of Canada 3.00% 06-01-2034	Canada	Federal Government	7,783,000	7,459	7,816
Government of Canada 3.25% 12-01-2034	Canada	Federal Government	2,958,000	3,011	3,028
Government of Canada 4.00% 06-01-2041	Canada	Federal Government	1,462,000	1,684	1,636
Government of Canada 3.50% 12-01-2045	Canada	Federal Government	2,976,000	3,186	3,153
Government of Canada 2.75% 12-01-2048	Canada	Federal Government	469,000	473	439
Government of Canada 2.00% 12-01-2051	Canada	Federal Government	10,666,000	8,459	8,446
Government of Canada 1.75% 12-01-2053	Canada	Federal Government	7,490,000	5,452	5,520
Government of Canada 2.75% 12-01-2055	Canada	Federal Government	14,082,000	13,071	13,018
Government of Canada 2.75% 12-01-2064	Canada	Federal Government	100,000	116	93
Government of Newfoundland and Labrador 4.15% 06-02-2033	Canada	Provincial Governments	535,000	543	554
Grand Renewable Solar LP 3.97% 01-31-2035	Canada	Corporate - Non Convertible	36,692	34	36
Granite Real Estate Investment Trust 3.06% 06-04-2027	Canada	Corporate - Non Convertible	584,000	557	574
Granite Real Estate Investment Trust 2.19% 08-30-2028	Canada	Corporate - Non Convertible	223,000	188	210
Granite Real Estate Investment Trust 2.38% 12-18-2030	Canada	Corporate - Non Convertible	129,000	122	117
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	234
Greater Toronto Airports Authority 7.05% 06-12-2030 Callable	Canada	Corporate - Non Convertible	540,000	658	628
Greater Toronto Airports Authority 7.10% 06-04-2031 Callable	Canada	Corporate - Non Convertible	121,000	169	143
Greater Toronto Airports Authority 6.98% 10-15-2032 Callable	Canada	Corporate - Non Convertible	263,000	338	316
Greater Toronto Airports Authority 6.47% 02-02-2034 Callable	Canada	Corporate - Non Convertible	517,000	640	611
Greater Toronto Airports Authority 3.26% 06-01-2037 Callable 2036	Canada	Corporate - Non Convertible	15,000	15	13
Greater Toronto Airports Authority 2.75% 10-17-2039	Canada	Corporate - Non Convertible	27,000	22	22
Greater Toronto Airports Authority 5.30% 02-25-2041 Callable	Canada	Corporate - Non Convertible	450,000	467	495

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ '000)	Fair Value (\$ '000)
BONDS (cont'd)					
Greater Toronto Airports Authority 4.53% 12-02-2041 Callable	Canada	Corporate - Non Convertible	245,000	249	247
¹ Great-West Lifeco Inc. 3.34% 02-28-2028 Callable 2027	Canada	Corporate - Non Convertible	34,000	34	34
¹ Great-West Lifeco Inc. 6.74% 11-24-2031	Canada	Corporate - Non Convertible	430,000	476	502
¹ Great-West Lifeco Inc. 6.67% 03-21-2033	Canada	Corporate - Non Convertible	481,000	564	567
¹ Great-West Lifeco Inc. 2.98% 07-08-2050	Canada	Corporate - Non Convertible	81,000	76	62
H&R Real Estate Investment Trust					
4.07% 06-16-2025 Callable 2025	Canada	Corporate - Non Convertible	50,000	49	50
H&R Real Estate Investment Trust 2.91% 06-02-2026	Canada	Corporate - Non Convertible	291,000	281	286
Health Montreal Collective LP 6.72% 09-30-2049	Canada	Corporate - Non Convertible	484,028	564	573
Heathrow Funding Ltd. 2.69% 10-13-2027	United Kingdom	Corporate - Non Convertible	103,000	94	100
Heathrow Funding Ltd. 3.40% 03-08-2028	United Kingdom	Corporate - Non Convertible	210,000	199	208
Heathrow Funding Ltd. 3.79% 09-04-2030 Callable 2030	United Kingdom	Corporate - Non Convertible	395,000	351	390
Heathrow Funding Ltd. 3.73% 04-13-2033	United Kingdom	Corporate - Non Convertible	499,000	471	475
Honda Canada Finance Inc. 3.44% 05-23-2025	Canada	Corporate - Non Convertible	129,000	140	129
Honda Canada Finance Inc. 1.34% 03-17-2026	Canada	Corporate - Non Convertible	1,146,000	1,028	1,110
Honda Canada Finance Inc. 1.71% 09-28-2026	Canada	Corporate - Non Convertible	205,000	187	198
Honda Canada Finance Inc. 1.65% 02-25-2028	Canada	Corporate - Non Convertible	38,000	37	36
The Hospital for Sick Children 5.22% 12-16-2049	Canada	Corporate - Non Convertible	157,000	180	173
The Hospital for Sick Children 3.42% 12-07-2057 Callable 2057	Canada	Corporate - Non Convertible	11,000	12	9
Hospital Infrastructure Partners (NOH) Partnership					
5.44% 01-31-2045	Canada	Corporate - Non Convertible	125,607	128	134
HSBC Bank Canada 1.78% 05-20-2026	Canada	Corporate - Non Convertible	230,000	216	224
Hydro One Inc. 2.97% 06-26-2025 Callable 2025	Canada	Corporate - Non Convertible	530,000	515	527
Hydro One Inc. 2.77% 02-24-2026	Canada	Corporate - Non Convertible	67,000	68	66
Hydro One Inc. 2.23% 09-17-2031	Canada	Corporate - Non Convertible	253,000	216	232
Hydro One Inc. 6.93% 06-01-2032	Canada	Corporate - Non Convertible	402,000	527	479
Hydro One Inc. 6.35% 01-31-2034	Canada	Corporate - Non Convertible	202,000	279	237
Hydro One Inc. 4.25% 01-04-2035	Canada	Corporate - Non Convertible	2,525,000	2,579	2,576
Hydro One Inc. 5.36% 05-20-2036	Canada	Corporate - Non Convertible	618,000	677	681
Hydro One Inc. 4.89% 03-13-2037	Canada	Corporate - Non Convertible	168,000	220	176
Hydro One Inc. 5.49% 07-16-2040	Canada	Corporate - Non Convertible	858,000	956	949
Hydro One Inc. 6.59% 04-22-2043	Canada	Corporate - Non Convertible	180,000	220	226
Hydro One Inc. 4.59% 10-09-2043 Callable 2043	Canada	Corporate - Non Convertible	163,000	163	164
Hydro One Inc. 4.17% 06-06-2044 Callable	Canada	Corporate - Non Convertible	167,000	205	159
Hydro One Inc. 5.00% 10-19-2046	Canada	Corporate - Non Convertible	21,000	26	22
Hydro One Inc. 3.63% 06-25-2049 Callable 2048	Canada	Corporate - Non Convertible	630,000	524	546
Hydro One Inc. 2.71% 02-28-2050	Canada	Corporate - Non Convertible	290,000	193	212
Hydro One Inc. 3.10% 09-15-2051	Canada	Corporate - Non Convertible	5,000	5	4
Hydro One Ltd. 1.41% 10-15-2027 Callable 2027	Canada	Corporate - Non Convertible	680,000	590	648
Hydro One Ltd. 3.64% 04-05-2050	Canada	Corporate - Non Convertible	202,000	175	176
Hydro-Quebec 2.00% 09-01-2028	Canada	Provincial Governments	20,000	18	19
Hydro-Quebec 3.40% 09-01-2029	Canada	Provincial Governments	736,000	732	749
Hydro-Quebec 6.00% 08-15-2031	Canada	Provincial Governments	96,000	129	112
Hydro-Quebec 6.50% 02-15-2035	Canada	Provincial Governments	3,267,000	4,035	4,032
Hydro-Quebec 6.00% 02-15-2040	Canada	Provincial Governments	1,043,000	1,330	1,278
Hydro-Quebec 5.00% 02-15-2050	Canada	Provincial Governments	626,000	708	712
Hydro-Quebec 4.00% 02-15-2055	Canada	Provincial Governments	2,643,000	2,520	2,589
Hydro-Quebec 2.10% 02-15-2060	Canada	Provincial Governments	1,902,000	1,274	1,206
Hyundai Capital Canada Inc. 2.01% 05-12-2026	Canada	Corporate - Non Convertible	226,000	209	220
Hyundai Capital Canada Inc. 4.90% 01-31-2029	Canada	Corporate - Non Convertible	937,000	944	975
iA Financial Corp. Inc. F/R 09-24-2031	Canada	Corporate - Non Convertible	34,000	31	34
iA Financial Corp. Inc. F/R 02-25-2032	Canada	Corporate - Non Convertible	159,000	151	157
¹ IGM Financial Inc. 3.44% 01-26-2027 Callable	Canada	Corporate - Non Convertible	500,000	471	498
¹ IGM Financial Inc. 7.00% 12-31-2032	Canada	Corporate - Non Convertible	16,000	22	19
¹ IGM Financial Inc. 6.00% 12-10-2040 Callable 2040	Canada	Corporate - Non Convertible	69,000	94	78
¹ IGM Financial Inc. 4.12% 12-09-2047 Callable 2047	Canada	Corporate - Non Convertible	210,000	172	190
¹ IGM Financial Inc. 4.12% 07-13-2048 Callable	Canada	Corporate - Non Convertible	24,000	24	22
¹ IGM Financial Inc. 5.43% 05-26-2053	Canada	Corporate - Non Convertible	15,000	14	17
InPower BC General Partnership 4.471% 03-31-2033	Canada	Corporate - Non Convertible	36,351	34	36
Intact Financial Corp. 3.77% 03-02-2026 MTN	Canada	Corporate - Non Convertible	190,000	185	191
Intact Financial Corp. 2.18% 05-18-2028	Canada	Corporate - Non Convertible	147,000	131	141
Intact Financial Corp. 6.40% 11-23-2039	Canada	Corporate - Non Convertible	170,000	189	203
Intact Financial Corp. 5.16% 06-16-2042	Canada	Corporate - Non Convertible	140,000	147	150
Intact Financial Corp. 2.95% 12-16-2050	Canada	Corporate - Non Convertible	110,000	98	83

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Intact Financial Corp. 3.77% 05-20-2053	Canada	Corporate - Non Convertible	4,000	4	3
Intact Financial Corp. 5.28% 09-14-2054	Canada	Corporate - Non Convertible	230,000	251	256
Inter Pipeline Ltd. 3.17% 03-24-2025 Callable 2024 MTN	Canada	Corporate - Non Convertible	290,000	278	289
Inter Pipeline Ltd. 3.48% 12-16-2026 Callable 2026	Canada	Corporate - Non Convertible	80,000	82	79
Inter Pipeline Ltd. 4.23% 06-01-2027	Canada	Corporate - Non Convertible	820,000	793	825
Inter Pipeline Ltd. 5.76% 02-17-2028	Canada	Corporate - Non Convertible	325,000	336	342
Inter Pipeline Ltd. 3.98% 11-25-2031	Canada	Corporate - Non Convertible	54,000	47	51
Inter Pipeline Ltd. 5.85% 05-18-2032	Canada	Corporate - Non Convertible	517,000	511	546
Inter Pipeline Ltd. 6.59% 02-09-2034	Canada	Corporate - Non Convertible	323,000	333	355
Inter Pipeline Ltd. 4.64% 05-30-2044 Callable 2043	Canada	Corporate - Non Convertible	100,000	103	87
Inter Pipeline Ltd. 5.09% 11-27-2051	Canada	Corporate - Non Convertible	299,000	261	272
Inter-American Development Bank 4.40% 01-26-2026	Supra - National	n/a	990,000	1,089	1,005
Inter-American Development Bank 1.00% 06-29-2026	Supra - National	n/a	200,000	199	193
Inter-American Development Bank 0.88% 08-27-2027	Supra - National	n/a	1,015,000	909	957
Inter-American Development Bank 3.40% 05-24-2028	Supra - National	n/a	25,000	25	25
International Bank for Reconstruction and Development 1.90% 01-16-2025	Supra - National	n/a	3,588,000	3,504	3,567
International Bank for Reconstruction and Development 0.63% 01-14-2026	Supra - National	n/a	600,000	541	580
International Bank for Reconstruction and Development 1.80% 01-19-2027	Supra - National	n/a	395,000	363	385
International Bank for Reconstruction and Development 3.70% 01-18-2028	Supra - National	n/a	115,000	113	118
International Finance Corp. 0.63% 09-16-2025	Supra - National	n/a	45,000	42	44
International Finance Corp. 1.85% 01-28-2027	Supra - National	n/a	30,000	27	29
International Finance Corp. 3.30% 05-10-2028	Supra - National	n/a	50,000	48	51
Ivanhoe Cambridge II Inc. 2.30% 12-12-2024 Callable 2024	Canada	Corporate - Non Convertible	180,000	172	179
John Deere Canada Funding Inc. 2.58% 10-16-2026	United States	Corporate - Non Convertible	104,000	97	102
John Deere Financial Inc. 2.41% 01-14-2025	United States	Corporate - Non Convertible	405,000	388	403
John Deere Financial Inc. 2.31% 06-20-2025	United States	Corporate - Non Convertible	71,000	68	70
John Deere Financial Inc. 1.63% 04-09-2026	United States	Corporate - Non Convertible	281,000	269	273
John Deere Financial Inc. 1.34% 09-08-2027	United States	Corporate - Non Convertible	402,000	346	380
JPMorgan Chase & Co. 1.90% 03-05-2028	United States	Corporate - Non Convertible	487,000	435	469
Keyera Corp. 3.93% 06-21-2028 Callable 2028	Canada	Corporate - Non Convertible	135,000	129	136
Keyera Corp. 5.02% 03-28-2032	Canada	Corporate - Non Convertible	175,000	164	183
Keyera Corp. 5.66% 01-04-2054	Canada	Corporate - Non Convertible	424,000	429	449
Kreditanstalt fuer Wiederaufbau 1.75% 03-17-2025	Germany	Corporate - Non Convertible	570,000	547	565
Kreditanstalt fuer Wiederaufbau 0.75% 02-19-2026	Germany	Corporate - Non Convertible	503,000	481	486
Labrador Island Link Funding Trust 3.76% 06-01-2033	Canada	Federal Government	95,000	94	97
Labrador Island Link Funding Trust 3.85% 12-01-2053	Canada	Federal Government	445,000	485	432
Labrador Island 3.86% 12-01-2045	Canada	Federal Government	180,000	171	175
Laurentian Bank of Canada 1.95% 03-17-2025	Canada	Corporate - Non Convertible	120,000	113	119
Laurentian Bank of Canada 4.60% 09-02-2025	Canada	Corporate - Non Convertible	280,000	277	281
Laurentian Bank of Canada 3.55% 04-20-2027	Canada	Corporate - Non Convertible	100,000	99	100
Lloyds Banking Group PLC 3.50% 02-03-2025	United Kingdom	Corporate - Non Convertible	80,000	78	80
Loblaw Companies Ltd. 6.45% 02-09-2028 Callable	Canada	Corporate - Non Convertible	108,000	130	116
Loblaw Companies Ltd. 4.49% 12-11-2028 Callable 2028	Canada	Corporate - Non Convertible	341,000	364	353
Loblaw Companies Ltd. 6.50% 01-22-2029	Canada	Corporate - Non Convertible	712,000	779	782
Loblaw Companies Ltd. 2.28% 05-07-2030 Callable 2030	Canada	Corporate - Non Convertible	49,000	49	46
Loblaw Companies Ltd. 5.01% 09-13-2032	Canada	Corporate - Non Convertible	128,000	132	136
Loblaw Companies Ltd. 6.54% 02-17-2033 Callable	Canada	Corporate - Non Convertible	344,000	382	392
Loblaw Companies Ltd. 6.05% 06-09-2034	Canada	Corporate - Non Convertible	180,000	197	200
Loblaw Companies Ltd. 6.15% 01-29-2035 Callable	Canada	Corporate - Non Convertible	5,000	6	6
Loblaw Companies Ltd. 5.90% 01-18-2036 Callable	Canada	Corporate - Non Convertible	219,000	234	244
Lower Mattagami Energy LP 4.85% 10-31-2033	Canada	Corporate - Non Convertible	560,000	597	601
Lower Mattagami Energy LP 5.14% 05-18-2041	Canada	Corporate - Non Convertible	190,000	199	204
Lower Mattagami Energy LP 4.94% 09-21-2043	Canada	Corporate - Non Convertible	85,000	114	90
Lower Mattagami Energy LP 4.18% 02-23-2046	Canada	Corporate - Non Convertible	18,000	23	17
Macquarie Group Ltd. F/R 08-21-2029	Australia	Corporate - Non Convertible	298,000	249	284
Manulife Bank of Canada 1.50% 06-25-2025	Canada	Corporate - Non Convertible	75,000	76	74
Manulife Bank of Canada 1.54% 09-14-2026	Canada	Corporate - Non Convertible	868,000	785	838
Manulife Bank of Canada 2.86% 02-16-2027	Canada	Corporate - Non Convertible	510,000	470	504
Manulife Finance (Delaware) LP 5.06% 12-15-2041	Canada	Corporate - Non Convertible	205,000	194	212
Manulife Financial Corp. F/R 05-12-2030 Callable 2025	Canada	Corporate - Non Convertible	468,000	455	463

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Manulife Financial Corp. F/R 03-10-2033	Canada	Corporate - Non Convertible	570,000	574	599
Manulife Financial Corp. 2.82% 05-13-2035	Canada	Corporate - Non Convertible	499,000	437	470
Maritime Link Financing Trust 3.50% 12-01-2052	Canada	Provincial Governments	552,459	523	528
MCAP Commercial LP 3.38% 11-26-2027	Canada	Corporate - Non Convertible	110,000	99	106
McDonald's Corp. 3.13% 03-04-2025 Callable 2025	United States	Corporate - Non Convertible	480,000	473	478
McMaster University 3.41% 06-17-2071	Canada	Corporate - Non Convertible	125,000	125	98
Mercedes-Benz Finance Canada Inc. 5.14% 06-29-2026	Germany	Corporate - Non Convertible	175,000	175	179
Metro Inc. 4.66% 02-07-2033	Canada	Corporate - Non Convertible	610,000	594	634
Metro Inc. 5.97% 10-15-2035	Canada	Corporate - Non Convertible	10,000	13	11
Metro Inc. 4.27% 12-04-2047 Callable 2047	Canada	Corporate - Non Convertible	182,000	194	168
Metro Inc. 3.41% 02-28-2050 Callable 2049	Canada	Corporate - Non Convertible	360,000	250	286
Metropolitan Life Global Funding I 1.95% 03-20-2028	United States	Corporate - Non Convertible	916,000	892	871
Molson Coors International LP 3.44% 07-15-2026 Callable	United States	Corporate - Non Convertible	157,000	157	156
Mondelez International Inc. 3.25% 03-07-2025 Callable 2025	United States	Corporate - Non Convertible	40,000	43	40
Morgan Stanley F/R 08-04-2027	United States	Corporate - Non Convertible	240,000	213	232
Mountain View Partners GP 3.97% 03-31-2051	Canada	Corporate - Non Convertible	347,977	292	307
Municipal Finance Authority of British Columbia 1.10% 06-01-2025	Canada	Municipal Governments	550,000	519	541
Municipal Finance Authority of British Columbia 2.65% 10-02-2025	Canada	Municipal Governments	570,000	553	566
Municipal Finance Authority of British Columbia 2.50% 04-19-2026	Canada	Municipal Governments	578,000	589	572
Municipal Finance Authority of British Columbia 4.95% 12-01-2027	Canada	Municipal Governments	450,000	474	477
Municipal Finance Authority of British Columbia 2.55% 10-09-2029	Canada	Municipal Governments	380,000	347	371
Municipal Finance Authority of British Columbia 3.30% 04-08-2032	Canada	Municipal Governments	1,130,000	1,098	1,121
Municipal Finance Authority of British Columbia 4.05% 12-03-2033	Canada	Municipal Governments	250,000	248	259
Muskat Falls Corp. 06-01-2029 144A	Canada	Municipal Governments	275,000	280	283
Muskat Falls Corp. 3.83% 06-01-2037 144A	Canada	Municipal Governments	488,000	512	489
Muskat Falls Corp. 3.86% 12-01-2048 144A	Canada	Municipal Governments	290,000	275	281
National Australia Bank Ltd. F/R 06-12-2030 Callable 2025	Australia	Corporate - Non Convertible	252,000	252	250
National Bank of Canada 2.58% 02-03-2025	Canada	Corporate - Non Convertible	220,000	210	219
National Bank of Canada 1.53% 06-15-2026	Canada	Corporate - Non Convertible	900,000	818	873
National Bank of Canada F/R 08-18-2026 Callable 2025	Canada	Corporate - Non Convertible	670,000	614	657
National Bank of Canada 2.24% 11-04-2026	Canada	Corporate - Non Convertible	608,000	552	593
National Bank of Canada 5.22% 06-14-2028	Canada	Corporate - Non Convertible	84,000	84	89
National Bank of Canada 5.02% 02-01-2029	Canada	Corporate - Non Convertible	2,087,000	2,112	2,203
National Bank of Canada F/R 08-16-2032	Canada	Corporate - Non Convertible	220,000	225	229
National Grid Electricity Transmission PLC 2.30% 06-22-2029	United Kingdom	Corporate - Non Convertible	230,000	196	216
National Grid Electricity Transmission PLC 5.22% 09-16-2031	United Kingdom	Corporate - Non Convertible	220,000	224	234
NAV Canada 2.06% 05-29-2030	Canada	Corporate - Non Convertible	250,000	211	232
NAV CANADA 3.53% 02-23-2046 Callable 2045	Canada	Corporate - Non Convertible	180,000	160	160
NAV Canada 3.29% 03-30-2048 Callable 2047	Canada	Corporate - Non Convertible	101,000	104	86
NAV Canada 3.21% 09-29-2050 Callable 2050	Canada	Corporate - Non Convertible	83,000	96	69
NAV Canada 2.92% 09-29-2051	Canada	Corporate - Non Convertible	79,000	87	61
Nestlé Holdings Inc. 2.19% 01-26-2029	United States	Corporate - Non Convertible	587,000	520	561
New York Life Global Funding 2.00% 04-17-2028	United States	Corporate - Non Convertible	587,000	522	559
Newfoundland & Labrador Hydro 6.65% 08-27-2031	Canada	Provincial Governments	120,000	146	143
Newfoundland and Labrador Hydro 3.60% 12-01-2045	Canada	Provincial Governments	210,000	177	186
Nissan Canada Inc. 2.10% 09-22-2025	Canada	Corporate - Non Convertible	359,000	337	352
North West Redwater Partnership 3.20% 04-24-2026	Canada	Corporate - Non Convertible	233,000	223	232
North West Redwater Partnership 2.80% 06-01-2027	Canada	Corporate - Non Convertible	520,000	477	511
North West Redwater Partnership 4.25% 06-01-2029 Callable Series F	Canada	Corporate - Non Convertible	450,000	445	462
North West Redwater Partnership 2.80% 06-01-2031	Canada	Corporate - Non Convertible	93,000	83	87
North West Redwater Partnership 3.65% 06-01-2035 Callable 2034	Canada	Corporate - Non Convertible	734,000	652	693
North West Redwater Partnership 4.75% 06-01-2037 Callable 2036	Canada	Corporate - Non Convertible	93,000	110	95
North West Redwater Partnership 3.70% 02-23-2043 Callable 2042	Canada	Corporate - Non Convertible	604,000	498	529

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BONDS (cont'd)					
North West Redwater Partnership 4.05% 07-22-2044 Callable 2044	Canada	Corporate - Non Convertible	131,000	136	120
North West Redwater Partnership 3.75% 06-01-2051	Canada	Corporate - Non Convertible	839,000	696	717
North West Redwater Partnership 4.35% 01-10-2039 Series I	Canada	Corporate - Non Convertible	26,000	30	25
Northern Courier Pipeline LP 3.37% 06-30-2042	Canada	Corporate - Non Convertible	151,486	132	140
Nouvelle Autoroute 30 Financement Inc. 3.75% 03-31-2033	Canada	Corporate - Non Convertible	360,752	333	350
Nouvelle Autoroute 30 Financement Inc. 4.11% 03-31-2042	Canada	Corporate - Non Convertible	179,069	162	166
Nouvelle Autoroute 30 Financement Inc. 4.12% 06-30-2042	Canada	Corporate - Non Convertible	198,335	171	184
Nova Scotia Power Inc. 6.95% 08-25-2033	Canada	Corporate - Non Convertible	530,000	611	616
Nova Scotia Power Inc. 5.67% 11-14-2035	Canada	Corporate - Non Convertible	20,000	26	22
Nova Scotia Power Inc. 5.95% 07-27-2039 Callable	Canada	Corporate - Non Convertible	8,000	11	9
Nova Scotia Power Inc. 5.61% 06-15-2040	Canada	Corporate - Non Convertible	52,000	65	56
Nova Scotia Power Inc. 4.15% 03-06-2042	Canada	Corporate - Non Convertible	45,000	52	41
Nova Scotia Power Inc. 3.57% 04-05-2049 Callable 2048	Canada	Corporate - Non Convertible	670,000	544	540
OMERS Finance Trust 1.55% 04-21-2027	Canada	Provincial Governments	400,000	379	385
OMERS Finance Trust 2.60% 05-14-2029	Canada	Provincial Governments	334,000	310	326
OMERS Realty Corp. 3.33% 11-12-2024	Canada	Corporate - Non Convertible	111,000	118	111
OMERS Realty Corp. 3.24% 10-04-2027 Callable 2027	Canada	Corporate - Non Convertible	695,000	644	690
OMERS Realty Corp. 3.63% 06-05-2030 Callable 2030	Canada	Corporate - Non Convertible	59,000	65	58
Ontario Electricity Financial Corp. 8.25% 06-22-2026	Canada	Provincial Governments	304,000	364	330
Ontario Power Generation Inc. 3.32% 10-04-2027 Callable 2027	Canada	Corporate - Non Convertible	280,000	265	279
Ontario Power Generation Inc. 3.22% 04-08-2030 Callable 2030	Canada	Corporate - Non Convertible	511,000	484	499
Ontario Power Generation Inc. 4.92% 07-19-2032	Canada	Corporate - Non Convertible	420,000	421	447
Ontario Power Generation Inc. 3.84% 06-22-2048 Callable 2047	Canada	Corporate - Non Convertible	570,000	473	503
Ontario Power Generation Inc. 4.25% 01-18-2049 Callable 2048	Canada	Corporate - Non Convertible	130,000	146	122
Ontario Power Generation Inc. 3.65% 09-13-2050	Canada	Corporate - Non Convertible	116,000	103	98
Ontario Teachers' Finance Trust 1.10% 10-19-2027	Canada	Provincial Governments	345,000	301	326
Ontario Teachers' Pension Plan 4.45% 06-02-2032	Canada	Provincial Governments	847,000	859	902
OPB Finance Trust 2.95% 02-02-2026	Canada	Provincial Governments	50,000	48	50
OPB Finance Trust 2.98% 01-25-2027	Canada	Provincial Governments	210,000	202	209
OPB Finance Trust 3.89% 07-04-2042	Canada	Provincial Governments	320,000	291	302
Original Wempi Inc. 7.79% 10-04-2027	Canada	Corporate - Non Convertible	73,000	76	79
Ottawa MacDonald-Cartier International Airport Authority 2.70% 05-05-2031	Canada	Corporate - Non Convertible	4,000	4	4
Pembina Pipeline Corp. 3.71% 08-11-2026 Callable 2026	Canada	Corporate - Non Convertible	401,000	409	402
Pembina Pipeline Corp. 4.24% 06-15-2027 Callable 2027	Canada	Corporate - Non Convertible	714,000	712	724
Pembina Pipeline Corp. 4.02% 03-27-2028 Callable 2027	Canada	Corporate - Non Convertible	219,000	224	221
Pembina Pipeline Corp. 3.62% 04-03-2029 Callable 2029	Canada	Corporate - Non Convertible	320,000	291	318
Pembina Pipeline Corp. 3.31% 02-01-2030 Callable 2029	Canada	Corporate - Non Convertible	173,000	183	168
Pembina Pipeline Corp. 4.75% 04-30-2043	Canada	Corporate - Non Convertible	181,000	153	170
Pembina Pipeline Corp. 4.81% 03-25-2044	Canada	Corporate - Non Convertible	41,000	37	39
Pembina Pipeline Corp. 4.74% 01-21-2047 Callable 2046 MTN	Canada	Corporate - Non Convertible	41,000	33	38
Pembina Pipeline Corp. 4.54% 04-03-2049 Callable 2048	Canada	Corporate - Non Convertible	520,000	414	471
Pembina Pipeline Corp. 4.67% 05-28-2050	Canada	Corporate - Non Convertible	599,000	542	552
Pembina Pipeline Corp. 4.49% 12-10-2051	Canada	Corporate - Non Convertible	476,000	393	425
Pembina Pipeline Corp. 5.67% 01-12-2054	Canada	Corporate - Non Convertible	422,000	424	448
Plenary Health Care Humber 4.82% 11-30-2044 Callable	Canada	Corporate - Non Convertible	360,000	346	352
Plenary Health Hamilton LP 5.80% 05-31-2043	Canada	Corporate - Non Convertible	81,770	86	90
Plenary Properties LTAP LP 6.288% 01-31-2044	Canada	Asset Backed	164,571	180	188
¹ Power Corp. of Canada 4.81% 01-31-2047 Callable 2046	Canada	Corporate - Non Convertible	44,000	53	45
¹ Power Corp. of Canada 4.46% 07-27-2048	Canada	Corporate - Non Convertible	170,000	151	165
Power Financial Corp. 6.90% 03-11-2033	Canada	Corporate - Non Convertible	14,000	17	16
Primaris Real Estate Investment Trust 4.27% 03-30-2025	Canada	Corporate - Non Convertible	150,000	146	150
Primaris Real Estate Investment Trust 5.93% 03-29-2028	Canada	Corporate - Non Convertible	30,000	30	32
Prologis Inc. 4.70% 03-01-2029	United States	Corporate - Non Convertible	235,000	239	243
Prologis Inc. 5.25% 01-15-2031	United States	Corporate - Non Convertible	200,000	207	213
Province of Alberta 2.35% 06-01-2025	Canada	Provincial Governments	1,152,000	1,129	1,143
Province of Alberta 2.20% 06-01-2026	Canada	Provincial Governments	1,562,000	1,492	1,541
Province of Alberta 2.55% 06-01-2027	Canada	Provincial Governments	2,080,000	1,977	2,059
Province of Alberta 2.90% 12-01-2028	Canada	Provincial Governments	1,628,000	1,596	1,625
Province of Alberta 2.90% 09-20-2029	Canada	Provincial Governments	1,186,000	1,268	1,180
Province of Alberta 2.05% 06-01-2030	Canada	Provincial Governments	1,300,000	1,168	1,230
Province of Alberta 1.65% 06-01-2031	Canada	Provincial Governments	2,276,000	1,963	2,061
Province of Alberta 3.50% 06-01-2031	Canada	Provincial Governments	433,000	433	440

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BONDS (cont'd)					
Province of Alberta 3.90% 12-01-2033	Canada	Provincial Governments	2,330,000	2,300	2,392
Province of Alberta 4.50% 12-01-2040	Canada	Provincial Governments	545,000	585	574
Province of Alberta 3.30% 12-01-2046	Canada	Provincial Governments	1,001,000	918	880
Province of Alberta 3.05% 12-01-2048	Canada	Provincial Governments	4,089,000	3,795	3,410
Province of Alberta 3.10% 06-01-2050	Canada	Provincial Governments	3,160,000	2,707	2,651
Province of Alberta 2.95% 06-01-2052	Canada	Provincial Governments	2,334,000	1,858	1,892
Province of Alberta 2.40% 06-01-2060	Canada	Provincial Governments	162,000	109	110
Province of British Columbia 2.30% 06-18-2026	Canada	Provincial Governments	2,349,000	2,286	2,321
Province of British Columbia 2.55% 06-18-2027	Canada	Provincial Governments	364,000	360	360
Province of British Columbia 2.95% 12-18-2028	Canada	Provincial Governments	882,000	866	882
Province of British Columbia 5.70% 06-18-2029	Canada	Provincial Governments	1,446,000	1,640	1,617
Province of British Columbia 2.20% 06-18-2030	Canada	Provincial Governments	1,093,000	997	1,041
Province of British Columbia 1.55% 06-18-2031	Canada	Provincial Governments	3,024,000	2,587	2,716
Province of British Columbia 3.20% 06-18-2032	Canada	Provincial Governments	2,200,000	2,071	2,170
Province of British Columbia 3.55% 06-18-2033	Canada	Provincial Governments	1,232,000	1,165	1,234
Province of British Columbia 4.15% 06-18-2034	Canada	Provincial Governments	2,074,000	2,115	2,159
Province of British Columbia 5.40% 06-18-2035	Canada	Provincial Governments	523,000	646	598
Province of British Columbia 4.70% 06-18-2037	Canada	Provincial Governments	608,000	728	658
Province of British Columbia 4.95% 06-18-2040	Canada	Provincial Governments	569,000	810	630
Province of British Columbia 4.30% 06-18-2042	Canada	Provincial Governments	899,000	898	924
Province of British Columbia 3.20% 06-18-2044	Canada	Provincial Governments	1,165,000	1,124	1,021
Province of British Columbia 2.80% 06-18-2048	Canada	Provincial Governments	1,471,000	1,157	1,176
Province of British Columbia 2.95% 06-18-2050	Canada	Provincial Governments	2,652,000	2,277	2,164
Province of British Columbia 2.75% 06-18-2052	Canada	Provincial Governments	2,851,000	2,198	2,220
Province of British Columbia 4.25% 12-18-2053	Canada	Provincial Governments	2,259,000	2,302	2,317
Province of Manitoba 2.45% 06-02-2025	Canada	Provincial Governments	1,051,000	1,041	1,044
Province of Manitoba 2.55% 06-02-2026	Canada	Provincial Governments	1,002,000	1,029	994
Province of Manitoba 2.60% 06-02-2027	Canada	Provincial Governments	670,000	634	664
Province of Manitoba 3.25% 09-05-2029	Canada	Provincial Governments	560,000	546	565
Province of Manitoba 6.30% 03-05-2031	Canada	Provincial Governments	129,000	176	151
Province of Manitoba 3.90% 12-02-2032	Canada	Provincial Governments	2,021,000	2,026	2,082
Province of Manitoba 4.25% 06-02-2034	Canada	Provincial Governments	4,117,000	4,215	4,307
Province of Manitoba 5.70% 03-05-2037	Canada	Provincial Governments	629,000	746	736
Province of Manitoba 4.60% 03-05-2038	Canada	Provincial Governments	498,000	564	529
Province of Manitoba 4.65% 03-05-2040	Canada	Provincial Governments	242,000	249	257
Province of Manitoba 4.05% 09-05-2045	Canada	Provincial Governments	572,000	754	558
Province of Manitoba 3.40% 09-05-2048	Canada	Provincial Governments	983,000	896	860
Province of Manitoba 3.20% 03-05-2050	Canada	Provincial Governments	1,031,000	885	868
Province of Manitoba 4.70% 03-05-2050	Canada	Provincial Governments	289,000	414	310
Province of Manitoba 2.05% 09-05-2052	Canada	Provincial Governments	740,000	469	480
Province of Manitoba 3.15% 09-05-2052	Canada	Provincial Governments	400,000	330	331
Province of Manitoba 3.80% 09-05-2053	Canada	Provincial Governments	619,000	598	576
Province of Manitoba 4.40% 09-05-2055	Canada	Provincial Governments	700,000	682	722
Province of Manitoba 3.45% 03-05-2063	Canada	Provincial Governments	168,000	148	144
Province of Manitoba 2.95% 09-05-2120	Canada	Provincial Governments	67,000	57	47
Province of New Brunswick 2.60% 08-14-2026	Canada	Provincial Governments	973,000	971	966
Province of New Brunswick 2.35% 08-14-2027	Canada	Provincial Governments	360,000	346	354
Province of New Brunswick 3.10% 08-14-2028	Canada	Provincial Governments	480,000	461	482
Province of New Brunswick 2.55% 08-14-2031	Canada	Provincial Governments	2,393,000	2,223	2,281
Province of New Brunswick 5.50% 01-27-2034	Canada	Provincial Governments	586,000	677	670
Province of New Brunswick 4.65% 09-26-2035	Canada	Provincial Governments	30,000	37	32
Province of New Brunswick 4.80% 09-26-2039	Canada	Provincial Governments	314,000	342	340
Province of New Brunswick 4.80% 06-03-2041	Canada	Provincial Governments	149,000	178	161
Province of New Brunswick 3.80% 08-14-2045	Canada	Provincial Governments	148,000	171	140
Province of New Brunswick 3.10% 08-14-2048	Canada	Provincial Governments	197,000	205	164
Province of New Brunswick 3.05% 08-14-2050	Canada	Provincial Governments	2,645,000	2,150	2,171
Province of New Brunswick 3.55% 06-03-2055	Canada	Provincial Governments	10,000	12	9
Province of Newfoundland and Labrador 6.15% 04-17-2028	Canada	Provincial Governments	652,000	730	719
Province of Newfoundland and Labrador 2.05% 06-02-2031	Canada	Provincial Governments	833,000	744	767
Province of Newfoundland and Labrador 5.60% 10-17-2033	Canada	Provincial Governments	14,000	18	16
Province of Newfoundland and Labrador 5.70% 10-17-2035	Canada	Provincial Governments	573,000	664	659
Province of Newfoundland and Labrador 4.50% 04-17-2037	Canada	Provincial Governments	440,000	440	455
Province of Newfoundland and Labrador 4.65% 10-17-2040	Canada	Provincial Governments	25,000	28	26
Province of Newfoundland and Labrador 2.65% 10-17-2050	Canada	Provincial Governments	748,000	596	547

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BONDS (cont'd)					
Province of Newfoundland and Labrador 4.10% 10-17-2054	Canada	Provincial Governments	521,000	502	496
Province of Newfoundland 2.30% 06-02-2025	Canada	Provincial Governments	193,000	188	191
Province of Newfoundland 3.00% 06-02-2026	Canada	Provincial Governments	438,000	472	437
Province of Newfoundland 2.85% 06-02-2029	Canada	Provincial Governments	988,000	946	977
Province of Newfoundland 1.75% 06-02-2030	Canada	Provincial Governments	620,000	522	573
Province of Newfoundland 3.30% 10-17-2046	Canada	Provincial Governments	715,000	586	602
Province of Newfoundland 3.70% 10-17-2048	Canada	Provincial Governments	218,000	243	195
Province of Nova Scotia 2.10% 06-01-2027	Canada	Provincial Governments	114,000	109	112
Province of Nova Scotia 1.10% 06-01-2028	Canada	Provincial Governments	545,000	522	510
Province of Nova Scotia 2.00% 09-01-2030	Canada	Provincial Governments	827,000	750	776
Province of Nova Scotia 2.40% 12-01-2031	Canada	Provincial Governments	437,000	401	411
Province of Nova Scotia 6.60% 12-01-2031	Canada	Provincial Governments	21,000	27	25
Province of Nova Scotia 5.80% 06-01-2033	Canada	Provincial Governments	620,000	701	722
Province of Nova Scotia 4.50% 06-01-2037	Canada	Provincial Governments	490,000	513	517
Province of Nova Scotia 4.70% 06-01-2041	Canada	Provincial Governments	16,000	20	17
Province of Nova Scotia 4.40% 06-01-2042	Canada	Provincial Governments	320,000	316	330
Province of Nova Scotia 3.45% 06-01-2045	Canada	Provincial Governments	371,000	354	332
Province of Nova Scotia 3.15% 12-01-2051	Canada	Provincial Governments	1,557,000	1,393	1,296
Province of Nova Scotia 3.50% 06-02-2062	Canada	Provincial Governments	227,000	198	198
Province of Ontario 2.65% 02-05-2025	Canada	Provincial Governments	130,000	128	129
Province of Ontario 1.75% 09-08-2025	Canada	Provincial Governments	9,225,000	8,848	9,090
Province of Ontario 2.40% 06-02-2026	Canada	Provincial Governments	11,974,000	11,793	11,853
Province of Ontario 1.35% 09-08-2026	Canada	Provincial Governments	1,035,000	987	1,003
Province of Ontario 1.85% 02-01-2027	Canada	Provincial Governments	397,000	407	387
Province of Ontario 2.60% 06-02-2027	Canada	Provincial Governments	3,477,000	3,353	3,447
Province of Ontario 7.60% 06-02-2027	Canada	Provincial Governments	96,000	125	107
Province of Ontario 1.05% 09-08-2027	Canada	Provincial Governments	1,690,000	1,497	1,601
Province of Ontario 3.60% 03-08-2028	Canada	Provincial Governments	4,027,000	4,075	4,113
Province of Ontario 2.90% 06-02-2028	Canada	Provincial Governments	2,931,000	2,810	2,927
Province of Ontario 6.50% 03-08-2029	Canada	Provincial Governments	1,790,000	2,083	2,049
Province of Ontario 2.70% 06-02-2029	Canada	Provincial Governments	4,725,000	4,456	4,666
Province of Ontario 1.55% 11-01-2029	Canada	Provincial Governments	750,000	633	698
Province of Ontario 2.05% 06-02-2030	Canada	Provincial Governments	1,864,000	1,640	1,763
Province of Ontario 2.15% 06-02-2031	Canada	Provincial Governments	1,698,000	1,538	1,588
Province of Ontario 6.20% 06-02-2031	Canada	Provincial Governments	129,000	180	152
Province of Ontario 2.25% 12-02-2031	Canada	Provincial Governments	2,849,000	2,569	2,658
Province of Ontario 3.75% 06-02-2032	Canada	Provincial Governments	9,430,000	9,225	9,663
Province of Ontario 5.85% 03-08-2033	Canada	Provincial Governments	493,000	632	576
Province of Ontario 3.65% 06-02-2033	Canada	Provincial Governments	3,610,000	3,454	3,648
Province of Ontario 4.70% 06-02-2037	Canada	Provincial Governments	2,923,000	3,034	3,167
Province of Ontario 4.60% 06-02-2039	Canada	Provincial Governments	2,001,000	2,218	2,141
Province of Ontario 4.65% 06-02-2041	Canada	Provincial Governments	2,372,000	2,622	2,550
Province of Ontario 3.50% 06-02-2043	Canada	Provincial Governments	2,023,000	1,923	1,870
Province of Ontario 3.45% 06-02-2045	Canada	Provincial Governments	2,822,000	3,311	2,569
Province of Ontario 2.90% 12-02-2046	Canada	Provincial Governments	5,642,000	4,951	4,660
Province of Ontario 2.80% 06-02-2048	Canada	Provincial Governments	5,403,000	4,614	4,344
Province of Ontario 2.90% 06-02-2049	Canada	Provincial Governments	9,280,000	7,969	7,555
Province of Ontario 2.65% 12-02-2050	Canada	Provincial Governments	8,959,000	7,108	6,919
Province of Ontario 1.90% 12-02-2051	Canada	Provincial Governments	8,054,000	5,209	5,216
Province of Ontario 2.55% 12-02-2052	Canada	Provincial Governments	2,239,000	1,730	1,676
Province of Ontario 3.75% 12-02-2053	Canada	Provincial Governments	5,540,000	5,185	5,244
Province of Ontario 4.15% 12-02-2054	Canada	Provincial Governments	2,551,000	2,556	2,584
Province of Prince Edward Island 1.85% 07-27-2031	Canada	Provincial Governments	53,000	44	48
Province of Prince Edward Island 4.60% 05-19-2041	Canada	Provincial Governments	210,000	220	220
Province of Prince Edward Island 2.65% 12-01-2051	Canada	Provincial Governments	62,000	45	46
Province of Quebec 2.75% 09-01-2025	Canada	Provincial Governments	8,263,000	8,070	8,217
Province of Quebec 8.50% 04-01-2026	Canada	Provincial Governments	848,000	1,134	914
Province of Quebec 2.50% 09-01-2026	Canada	Provincial Governments	921,000	972	913
Province of Quebec 2.75% 09-01-2028	Canada	Provincial Governments	3,181,000	3,096	3,158
Province of Quebec 2.30% 09-01-2029	Canada	Provincial Governments	5,643,000	5,299	5,467
Province of Quebec 6.00% 10-01-2029	Canada	Provincial Governments	614,000	733	698
Province of Quebec 1.90% 09-01-2030	Canada	Provincial Governments	2,854,000	2,529	2,666
Province of Quebec 2.10% 05-27-2031	Canada	Provincial Governments	844,000	758	788
Province of Quebec 1.50% 09-01-2031	Canada	Provincial Governments	993,000	869	885

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BONDS (cont'd)					
Province of Quebec 6.25% 06-01-2032	Canada	Provincial Governments	204,000	276	242
Province of Quebec 3.25% 09-01-2032	Canada	Provincial Governments	2,340,000	2,206	2,314
Province of Quebec 3.90% 11-22-2032	Canada	Provincial Governments	997,000	1,000	1,032
Province of Quebec 3.60% 09-01-2033	Canada	Provincial Governments	4,008,000	3,820	4,029
Province of Quebec 5.75% 12-01-2036	Canada	Provincial Governments	920,000	1,072	1,088
Province of Quebec 5.00% 12-01-2038	Canada	Provincial Governments	6,955,000	7,663	7,720
Province of Quebec 5.00% 12-01-2041	Canada	Provincial Governments	2,930,000	3,264	3,267
Province of Quebec 4.25% 12-01-2043	Canada	Provincial Governments	1,192,000	1,571	1,214
Province of Quebec 3.50% 12-01-2045	Canada	Provincial Governments	2,627,000	3,047	2,396
Province of Quebec 3.50% 12-01-2048	Canada	Provincial Governments	5,800,000	5,340	5,246
Province of Quebec 3.10% 12-01-2051	Canada	Provincial Governments	6,818,000	5,944	5,709
Province of Quebec 2.85% 12-01-2053	Canada	Provincial Governments	7,733,000	6,133	6,112
Province of Quebec 4.40% 12-01-2055	Canada	Provincial Governments	2,680,000	2,909	2,822
Province of Quebec 4.00% 02-15-2063	Canada	Provincial Governments	795,000	817	784
Province of Saskatchewan 0.80% 09-02-2025	Canada	Provincial Governments	430,000	396	420
Province of Saskatchewan 2.55% 06-02-2026	Canada	Provincial Governments	660,000	632	655
Province of Saskatchewan 2.65% 06-02-2027	Canada	Provincial Governments	613,000	604	608
Province of Saskatchewan 3.05% 12-02-2028	Canada	Provincial Governments	719,000	702	722
Province of Saskatchewan 2.20% 06-02-2030	Canada	Provincial Governments	90,000	82	86
Province of Saskatchewan 2.15% 06-02-2031	Canada	Provincial Governments	1,190,000	1,055	1,112
Province of Saskatchewan 6.40% 09-05-2031	Canada	Provincial Governments	1,526,000	1,901	1,818
Province of Saskatchewan 5.80% 09-05-2033	Canada	Provincial Governments	10,000	13	12
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	255
Province of Saskatchewan 4.75% 06-01-2040	Canada	Provincial Governments	49,000	64	53
Province of Saskatchewan 3.40% 02-03-2042	Canada	Provincial Governments	665,000	650	610
Province of Saskatchewan 3.90% 06-02-2045	Canada	Provincial Governments	1,303,000	1,408	1,261
Province of Saskatchewan 2.75% 12-02-2046	Canada	Provincial Governments	850,000	639	680
Province of Saskatchewan 3.30% 06-02-2048	Canada	Provincial Governments	1,212,000	1,101	1,060
Province of Saskatchewan 3.10% 06-02-2050	Canada	Provincial Governments	1,209,000	1,045	1,015
Province of Saskatchewan 2.80% 12-02-2052	Canada	Provincial Governments	643,000	502	505
Province of Saskatchewan 2.95% 06-02-2058	Canada	Provincial Governments	32,000	34	25
PSP Capital Inc. 3.00% 11-05-2025	Canada	Federal Government	318,000	342	317
PSP Capital Inc. 0.90% 06-15-2026	Canada	Federal Government	1,076,000	979	1,038
PSP Capital Inc. 3.75% 06-15-2029	Canada	Federal Government	861,000	857	889
PSP Capital Inc. 2.05% 01-15-2030	Canada	Federal Government	375,000	379	356
PSP Capital Inc. 2.60% 03-01-2032	Canada	Federal Government	230,000	211	219
PSP Capital Inc. 4.15% 06-01-2033	Canada	Federal Government	949,000	930	994
Queen's University 2.89% 04-27-2060	Canada	Corporate - Non Convertible	470,000	326	327
Regional Municipality of Peel 3.85% 10-30-2042	Canada	Municipal Governments	253,000	242	239
Regional Municipality of Peel 2.50% 06-16-2051	Canada	Municipal Governments	171,000	156	122
Regional Municipality of York 2.50% 06-02-2026	Canada	Municipal Governments	220,000	211	218
Regional Municipality of York 1.70% 05-27-2030	Canada	Municipal Governments	410,000	394	379
Regional Municipality of York 2.15% 06-22-2031	Canada	Municipal Governments	707,000	602	659
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	194
Reliance LP 3.75% 03-15-2026 Callable 2026	Canada	Corporate - Non Convertible	210,000	201	210
Reliance LP 2.67% 08-01-2028	Canada	Corporate - Non Convertible	162,000	160	154
RioCan Real Estate Investment Trust 1.97% 06-15-2026	Canada	Corporate - Non Convertible	160,000	144	156
RioCan Real Estate Investment Trust 2.83% 11-08-2028	Canada	Corporate - Non Convertible	600,000	507	572
RioCan Real Estate Investment Trust 4.63% 05-01-2029	Canada	Corporate - Non Convertible	447,000	423	454
Rogers Communications Inc. 3.10% 04-15-2025	Canada	Corporate - Non Convertible	602,000	580	599
Rogers Communications Inc. 3.65% 03-31-2027	Canada	Corporate - Non Convertible	1,169,000	1,124	1,168
Rogers Communications Inc. 4.40% 11-02-2028	Canada	Corporate - Non Convertible	870,000	887	887
Rogers Communications Inc. 3.75% 04-15-2029	Canada	Corporate - Non Convertible	120,000	115	119
Rogers Communications Inc. 3.25% 05-01-2029 Callable 2029	Canada	Corporate - Non Convertible	1,215,000	1,139	1,181
Rogers Communications Inc. 3.30% 12-10-2029	Canada	Corporate - Non Convertible	175,000	184	170
Rogers Communications Inc. 2.90% 12-09-2030	Canada	Corporate - Non Convertible	280,000	241	262
Rogers Communications Inc. 4.25% 04-15-2032	Canada	Corporate - Non Convertible	419,000	388	417
Rogers Communications Inc. 5.90% 09-21-2033	Canada	Corporate - Non Convertible	485,000	474	535
Rogers Communications Inc. 6.68% 11-04-2039	Canada	Corporate - Non Convertible	156,000	204	179
Rogers Communications Inc. 6.75% 11-09-2039	Canada	Corporate - Non Convertible	458,000	499	531
Rogers Communications Inc. 6.11% 08-25-2040	Canada	Corporate - Non Convertible	502,000	525	549
Rogers Communications Inc. 6.56% 03-22-2041	Canada	Corporate - Non Convertible	244,000	268	279

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BONDS (cont'd)					
Rogers Communications Inc. 4.25% 12-09-2049	Canada	Corporate - Non Convertible	69,000	71	60
Rogers Communications Inc. 5.25% 04-15-2052	Canada	Corporate - Non Convertible	197,000	186	198
Royal Bank of Canada 1.94% 05-01-2025	Canada	Corporate - Non Convertible	436,000	420	431
Royal Bank of Canada 3.37% 09-29-2025	Canada	Corporate - Non Convertible	3,814,000	3,725	3,800
Royal Bank of Canada 1.59% 05-04-2026	Canada	Corporate - Non Convertible	353,000	337	343
Royal Bank of Canada 5.24% 11-02-2026	Canada	Corporate - Non Convertible	1,423,000	1,463	1,474
Royal Bank of Canada 2.33% 01-28-2027	Canada	Corporate - Non Convertible	408,000	377	398
Royal Bank of Canada 4.64% 01-17-2028	Canada	Corporate - Non Convertible	860,000	847	891
Royal Bank of Canada 4.63% 05-01-2028	Canada	Corporate - Non Convertible	400,000	398	415
Royal Bank of Canada 1.83% 07-31-2028	Canada	Corporate - Non Convertible	1,733,000	1,575	1,644
Royal Bank of Canada F/R 12-23-2029 Callable 2024	Canada	Corporate - Non Convertible	111,000	106	111
Royal Bank of Canada F/R 06-30-2030 Callable 2025	Canada	Corporate - Non Convertible	800,000	803	789
Royal Bank of Canada F/R 11-03-2031	Canada	Corporate - Non Convertible	1,554,000	1,389	1,507
Royal Bank of Canada F/R 05-03-2032	Canada	Corporate - Non Convertible	665,000	607	652
Royal Bank of Canada F/R 01-28-2033	Canada	Corporate - Non Convertible	1,590,000	1,374	1,494
Royal Institute for the Advancement of Learning 6.15% 09-22-2042	Canada	Provincial Governments	153,000	190	183
Royal Office Finance LP 5.209% 11-12-2032	Canada	Federal Government	181,685	203	197
Ryerson University 3.54% 05-04-2061	Canada	Corporate - Non Convertible	100,000	101	82
Sagen MI Canada Inc. 3.26% 03-05-2031	Canada	Corporate - Non Convertible	135,000	113	122
Saputo Inc. 2.88% 11-19-2024 Callable 2024	Canada	Corporate - Non Convertible	100,000	96	100
Saputo Inc. 3.61% 08-14-2025 Callable 2025	Canada	Corporate - Non Convertible	183,000	198	182
Saputo Inc. 1.42% 06-19-2026	Canada	Corporate - Non Convertible	335,000	297	323
Saputo Inc. 2.24% 06-16-2027 Callable 2027	Canada	Corporate - Non Convertible	23,000	23	22
Saputo Inc. 2.30% 06-22-2028	Canada	Corporate - Non Convertible	969,000	869	924
Smart Real Estate Investment Trust 3.44% 08-28-2026 Callable	Canada	Corporate - Non Convertible	220,000	206	218
SmartCentres Real Estate Investment Trust 3.19% 06-11-2027 Callable 2027	Canada	Corporate - Non Convertible	190,000	173	186
SmartCentres Real Estate Investment Trust 3.83% 12-21-2027 Callable 2027	Canada	Corporate - Non Convertible	550,000	525	546
SmartCentres Real Estate Investment Trust 2.31% 12-18-2028	Canada	Corporate - Non Convertible	57,000	55	53
SmartCentres Real Estate Investment Trust 3.65% 12-11-2030	Canada	Corporate - Non Convertible	116,000	122	110
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	142
South Coast British Columbia Transportation Authority 3.25% 11-23-2028	Canada	Municipal Governments	360,000	346	364
South Coast British Columbia Transportation Authority 4.65% 06-20-2041	Canada	Municipal Governments	131,000	167	137
South Coast British Columbia Transportation Authority 2.65% 10-29-2050	Canada	Municipal Governments	308,000	238	227
South Coast British Columbia Transportation Authority 3.85% 02-09-2052	Canada	Municipal Governments	190,000	170	176
South Coast British Columbia Transportation Authority 4.15% 12-12-2053	Canada	Municipal Governments	400,000	380	388
Spy Hill Power LP 4.14% 03-31-2036	Canada	Corporate - Non Convertible	71,344	67	70
SSL Finance Inc. 4.10% 10-31-2045	Canada	Corporate - Non Convertible	144,047	134	134
Strait Crossing Development Inc. 6.17% 09-15-2031	Canada	Corporate - Non Convertible	75,066	74	75
Sun Life Financial Inc. F/R 11-18-2031	Canada	Corporate - Non Convertible	530,000	477	518
Sun Life Financial Inc. F/R 05-10-2032 Callable 2027	Canada	Corporate - Non Convertible	428,000	387	417
Sun Life Financial Inc. F/R 11-21-2033	Canada	Corporate - Non Convertible	277,000	248	267
Sun Life Financial Inc. F/R 10-01-2035	Canada	Corporate - Non Convertible	200,000	156	180
Sun Life Financial Inc. F/R 11-18-2036	Canada	Corporate - Non Convertible	948,000	848	890
Sun Life Financial Inc. F/R 05-29-2042	Canada	Corporate - Non Convertible	104,000	111	111
Suncor Energy Inc. 5.60% 11-17-2025	Canada	Corporate - Non Convertible	1,007,000	1,017	1,025
Suncor Energy Inc. 4.34% 09-13-2046 Callable 2046	Canada	Corporate - Non Convertible	84,000	86	77
Suncor Energy Inc. 3.95% 03-04-2051	Canada	Corporate - Non Convertible	437,000	341	374
Sysco Canada Inc. 3.65% 04-25-2025 Callable 2025	United States	Corporate - Non Convertible	250,000	244	249
TCHC Issuer Trust 5.40% 02-22-2040	Canada	Federal Government	160,000	171	178
TELUS Corp. 3.75% 01-17-2025 Callable	Canada	Corporate - Non Convertible	887,000	880	886
TELUS Corp. 3.75% 03-10-2026 Callable 2025	Canada	Corporate - Non Convertible	566,000	599	566
TELUS Corp. 2.75% 07-08-2026	Canada	Corporate - Non Convertible	470,000	434	463
TELUS Corp. 2.35% 01-27-2028 Callable 2027	Canada	Corporate - Non Convertible	45,000	42	43
TELUS Corp. 3.63% 03-01-2028 Callable 2027	Canada	Corporate - Non Convertible	298,000	286	298
TELUS Corp. 3.15% 02-19-2030 Callable 2029	Canada	Corporate - Non Convertible	354,000	331	341

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BONDS (cont'd)					
TELUS Corp. 2.05% 10-07-2030	Canada	Corporate - Non Convertible	76,000	76	68
TELUS Corp. 5.10% 02-15-2034	Canada	Corporate - Non Convertible	1,769,000	1,774	1,858
TELUS Corp. 4.10% 04-05-2051	Canada	Corporate - Non Convertible	950,000	785	806
TELUS Corp. 5.95% 09-08-2053	Canada	Corporate - Non Convertible	1,081,000	1,086	1,208
Teranet Holdings LP 3.54% 06-11-2025	Canada	Corporate - Non Convertible	41,000	43	41
Teranet Holdings LP 3.72% 02-23-2029	Canada	Corporate - Non Convertible	170,000	157	165
Teranet Holdings LP 5.754% 12-17-2040	Canada	Asset Backed	140,000	144	141
Teranet Holdings LP 6.10% 06-17-2041	Canada	Corporate - Non Convertible	220,000	236	229
Thomson Reuters Corp. 2.24% 05-14-2025 Callable 2025	Canada	Corporate - Non Convertible	337,000	328	333
TMX Group Ltd. 2.30% 12-11-2024 Callable 2024	Canada	Corporate - Non Convertible	80,000	78	80
TMX Group Ltd. 3.78% 06-05-2028 Callable 2028	Canada	Corporate - Non Convertible	150,000	145	151
TMX Group Ltd 2.02% 02-12-2031	Canada	Corporate - Non Convertible	61,000	58	55
Toromont Industries Ltd. 3.71% 09-30-2025 Callable	Canada	Corporate - Non Convertible	95,000	93	95
Toromont Industries Ltd. 3.84% 10-27-2027 Callable	Canada	Corporate - Non Convertible	25,000	24	25
Toronto Community Housing Corp. 4.877% 05-11-2037	Canada	Municipal Governments	72,000	76	77
Toronto Hydro Corp. 1.50% 10-15-2030	Canada	Corporate - Non Convertible	730,000	606	650
Toronto Hydro Corp. 5.54% 05-21-2040	Canada	Corporate - Non Convertible	108,000	141	121
Toronto Hydro Corp. 3.55% 07-28-2045 Callable 2045	Canada	Corporate - Non Convertible	49,000	57	43
Toronto Hydro Corp. 3.27% 10-18-2051	Canada	Corporate - Non Convertible	445,000	339	360
The Toronto-Dominion Bank F/R 01-31-2025	Canada	Corporate - Non Convertible	1,330,000	1,308	1,331
The Toronto-Dominion Bank 2.67% 09-09-2025	Canada	Corporate - Non Convertible	865,000	823	856
The Toronto-Dominion Bank 1.13% 12-09-2025	Canada	Corporate - Non Convertible	251,000	246	244
The Toronto-Dominion Bank 5.38% 10-21-2027	Canada	Corporate - Non Convertible	632,000	656	666
The Toronto-Dominion Bank 4.48% 01-18-2028	Canada	Corporate - Non Convertible	968,000	954	997
The Toronto-Dominion Bank 1.89% 03-08-2028	Canada	Corporate - Non Convertible	1,270,000	1,126	1,211
The Toronto-Dominion Bank 1.90% 09-11-2028	Canada	Corporate - Non Convertible	1,029,000	896	974
The Toronto-Dominion Bank 4.68% 01-08-2029	Canada	Corporate - Non Convertible	2,110,000	2,032	2,200
The Toronto-Dominion Bank F/R 04-22-2030 Callable 2025	Canada	Corporate - Non Convertible	991,000	987	985
The Toronto-Dominion Bank 4.86% 03-04-2031 Callable 2026	Canada	Corporate - Non Convertible	1,361,000	1,363	1,381
The Toronto-Dominion Bank F/R 01-26-2032 Callable 2027	Canada	Corporate - Non Convertible	521,000	496	513
Toyota Credit Canada Inc. 2.73% 08-25-2025	Canada	Corporate - Non Convertible	330,000	312	327
Toyota Credit Canada Inc. 1.18% 02-23-2026	Canada	Corporate - Non Convertible	1,115,000	1,012	1,080
Toyota Credit Canada Inc. 5.29% 07-13-2026	Canada	Corporate - Non Convertible	25,000	25	26
TransCanada PipeLines Ltd. 8.29% 02-05-2026	Canada	Corporate - Non Convertible	259,000	331	272
TransCanada PipeLines Ltd. 3.39% 03-15-2028 Callable 2027	Canada	Corporate - Non Convertible	104,000	98	103
TransCanada PipeLines Ltd. 6.28% 05-26-2028	Canada	Corporate - Non Convertible	134,000	169	144
TransCanada PipeLines Ltd. 6.89% 08-07-2028	Canada	Corporate - Non Convertible	116,000	153	128
TransCanada PipeLines Ltd. 5.65% 06-20-2029	Canada	Corporate - Non Convertible	540,000	557	579
TransCanada PipeLines Ltd. 3.00% 09-18-2029 Callable 2029	Canada	Corporate - Non Convertible	1,753,000	1,569	1,710
TransCanada PipeLines Ltd. 6.50% 12-09-2030	Canada	Corporate - Non Convertible	23,000	30	25
TransCanada PipeLines Ltd. 2.97% 06-09-2031	Canada	Corporate - Non Convertible	18,000	15	17
TransCanada PipeLines Ltd. 8.05% 02-17-2039	Canada	Corporate - Non Convertible	408,000	510	529
TransCanada PipeLines Ltd. 4.55% 11-15-2041	Canada	Corporate - Non Convertible	30,000	25	28
TransCanada PipeLines Ltd. 4.35% 06-06-2046 Callable 2045	Canada	Corporate - Non Convertible	85,000	86	77
TransCanada PipeLines Ltd. 4.33% 09-16-2047 Callable 2047	Canada	Corporate - Non Convertible	160,000	125	145
TransCanada PipeLines Ltd. 4.34% 10-15-2049 Callable 2049	Canada	Corporate - Non Convertible	260,000	255	234
TransCanada PipeLines Ltd. 5.92% 05-12-2052	Canada	Corporate - Non Convertible	657,000	683	739
Transcontinental Inc. 2.67% 02-03-2025	Canada	Corporate - Non Convertible	90,000	87	89
Transurban Finance Co. Pty. Ltd. 4.56% 11-14-2028 Callable 2028	Australia	Corporate - Non Convertible	220,000	213	223
Union Gas Ltd. 3.19% 09-17-2025 Callable	Canada	Corporate - Non Convertible	24,000	25	24
Union Gas Ltd. 2.81% 06-01-2026 Callable	Canada	Corporate - Non Convertible	160,000	152	158
Union Gas Ltd. 2.88% 11-22-2027 Callable 2027	Canada	Corporate - Non Convertible	146,000	155	144
Union Gas Ltd. 6.05% 09-02-2038	Canada	Corporate - Non Convertible	114,000	164	131
Union Gas Ltd. 5.20% 07-23-2040 Callable	Canada	Corporate - Non Convertible	103,000	129	109
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	651,000	603	614
Union Gas Ltd. 3.80% 06-01-2046 Callable	Canada	Corporate - Non Convertible	200,000	167	177
Union Gas Ltd. 3.59% 11-22-2047 Callable 2047	Canada	Corporate - Non Convertible	230,000	196	196
University of Ottawa 6.28% 04-15-2043 (Private Placement)	Canada	Corporate - Non Convertible	256,000	318	306
University of Ottawa 2.64% 02-13-2060 Callable 2059	Canada	Corporate - Non Convertible	100,000	85	65
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	66
University of Western Ontario 4.80% 05-24-2047	Canada	Corporate - Non Convertible	26,000	25	26

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

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SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
University of Windsor 5.37% 06-29-2046	Canada	Corporate - Non Convertible	1,200,000	1,291	1,312
Vancouver Airport Authority 1.76% 09-20-2030 Callable 2030	Canada	Corporate - Non Convertible	14,000	12	13
Vancouver Airport Authority 3.857% 11-10-2045 Callable	Canada	Corporate - Non Convertible	360,000	321	331
Vancouver Airport Authority 2.87% 10-18-2049	Canada	Corporate - Non Convertible	160,000	116	123
Vancouver Airport Authority 2.80% 09-21-2050 Callable 2050	Canada	Corporate - Non Convertible	90,000	86	68
Vancouver International Airport Authority 7.43% 12-07-2026	Canada	Corporate - Non Convertible	16,000	18	17
Ventas Canada Finance Ltd. 2.45% 01-04-2027	United States	Corporate - Non Convertible	177,000	159	172
Ventas Canada Finance Ltd. 5.40% 04-21-2028	United States	Corporate - Non Convertible	75,000	75	79
Ventas Canada Finance Ltd. 3.30% 12-01-2031	United States	Corporate - Non Convertible	439,000	395	413
Veren Inc. 5.50% 06-21-2034	Canada	Corporate - Non Convertible	200,000	204	208
Verizon Communications Inc. 2.38% 03-22-2028	United States	Corporate - Non Convertible	250,000	220	240
Verizon Communications Inc. 2.50% 05-16-2030 Callable 2030	United States	Corporate - Non Convertible	323,000	305	301
Verizon Communications Inc. 3.63% 05-16-2050	United States	Corporate - Non Convertible	559,000	440	447
Volkswagen AG 5.80% 11-17-2025	Germany	Corporate - Non Convertible	234,000	239	239
VW Credit Canada Inc. 2.05% 12-10-2024	Germany	Corporate - Non Convertible	25,000	25	25
VW Credit Canada Inc. 1.50% 09-23-2025	Germany	Corporate - Non Convertible	170,000	154	166
VW Credit Canada Inc. 2.45% 12-10-2026	Germany	Corporate - Non Convertible	240,000	217	234
VW Credit Canada Inc. 5.86% 11-15-2027	Germany	Corporate - Non Convertible	81,000	84	86
The Walt Disney Co. 2.76% 10-07-2024	United States	Corporate - Non Convertible	402,000	401	402
The Walt Disney Co. 3.06% 03-30-2027	United States	Corporate - Non Convertible	505,000	474	501
Waste Management of Canada Corp. 2.60% 09-23-2026 Callable 2026	Canada	Corporate - Non Convertible	315,000	292	310
Wells Fargo & Co. 3.874% 05-21-2025 MTN	United States	Corporate - Non Convertible	403,000	396	402
Wells Fargo & Co. F/R 04-28-2026	United States	Corporate - Non Convertible	280,000	275	280
Wells Fargo & Co. 2.57% 05-01-2026 Callable 2025	United States	Corporate - Non Convertible	560,000	526	555
Wells Fargo & Co. 2.98% 05-19-2026	United States	Corporate - Non Convertible	371,000	369	367
Wells Fargo & Co. 2.49% 02-18-2027	United States	Corporate - Non Convertible	39,000	40	38
Welltower Inc. 2.95% 01-15-2027 Callable 2026	United States	Corporate - Non Convertible	40,000	38	39
Westcoast Energy Inc. 3.77% 12-08-2025	Canada	Corporate - Non Convertible	88,000	90	88
Westcoast Energy Inc. 7.30% 12-18-2026 Callable	Canada	Corporate - Non Convertible	39,000	51	41
Westcoast Energy Inc. 7.15% 03-20-2031	Canada	Corporate - Non Convertible	240,000	274	276
Winnipeg Airports Authority Inc. 5.21% 09-28-2040	Canada	Corporate - Non Convertible	7,223	7	7
WSP Global Inc. 2.41% 04-19-2028	Canada	Corporate - Non Convertible	16,000	16	15
Total bonds				841,353	853,607
Transaction costs				-	-
Total investments				841,353	853,607
Derivative instruments (see schedule of derivative instruments)					228
Cash and cash equivalents					14,810
Other assets less liabilities					(4,468)
Net assets attributable to unitholders					864,177

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

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

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SUMMARY OF INVESTMENT PORTFOLIO

SEPTEMBER 30, 2024

PORTFOLIO ALLOCATION	% OF NAV
Bonds	103.0
<i>Bonds</i>	98.8
<i>Long bond futures</i>	4.2
Other assets (liabilities)	(0.5)
Cash and cash equivalents	(2.5)

REGIONAL ALLOCATION	% OF NAV
Canada	100.1
United States	2.3
United Kingdom	0.2
Philippines	0.2
Germany	0.1
Australia	0.1
Other assets (liabilities)	(0.5)
Cash and cash equivalents	(2.5)

SECTOR ALLOCATION	% OF NAV
Federal bonds	37.5
Provincial bonds	35.0
Corporate bonds	28.9
Municipal bonds	1.6
Other assets (liabilities)	(0.5)
Cash and cash equivalents	(2.5)

MARCH 31, 2024

PORTFOLIO ALLOCATION	% OF NAV
Bonds	101.7
<i>Bonds</i>	98.9
<i>Long bond futures</i>	2.8
Other assets (liabilities)	0.8
Cash and cash equivalents	(2.5)

REGIONAL ALLOCATION	% OF NAV
Canada	98.6
United States	2.5
Other assets (liabilities)	0.8
United Kingdom	0.2
Philippines	0.2
Germany	0.1
Australia	0.1
Cash and cash equivalents	(2.5)

SECTOR ALLOCATION	% OF NAV
Federal bonds	36.6
Provincial bonds	35.3
Corporate bonds	27.3
Municipal bonds	1.5
Supra-national bonds	1.0
Other assets (liabilities)	0.8
Cash and cash equivalents	(2.5)

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

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SCHEDULE OF DERIVATIVE INSTRUMENTS

as at September 30, 2024

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)
Ultra United States Treasury Bond Futures December 2024	75	Dec. 18, 2024	125.01 CAD	9,376	77	–
Ultra 10 Year United States Treasury Note Futures December 2024	229	Dec. 18, 2024	115.44 CAD	26,436	151	–
Total futures contracts				35,812	228	–

* Notional value represents the exposure to the underlying instruments as at September 30, 2024

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

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, 2024 and 2023, except for the comparative information presented in the Statements of Financial Position and notes thereto, which is as at March 31, 2024. 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 (a) 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/Cboe Canada ("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 IFRS Accounting 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, 2024. A summary of the ETF's material 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 12, 2024.

3. Material 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, 2024

NOTES TO FINANCIAL STATEMENTS

3. Material 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, including ETFs, are valued on the basis of the last traded market price or closing 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 constating 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 and short-term investments 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. Short-term investments that are not considered cash equivalents are separately disclosed in the Schedule of Investments.

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 daily fluctuation of futures contracts or swaps, along with daily cash settlements made by the ETF, where applicable, 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, 2024.

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 an 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 a weighted 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, 2024

NOTES TO FINANCIAL STATEMENTS

3. Material 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, if applicable.

(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, 2024

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 ETF's 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.

MACKENZIE CANADIAN AGGREGATE BOND INDEX ETF

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NOTES TO FINANCIAL STATEMENTS

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, 2024 and 2023 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, 2024, 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
CZK	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, 2024 was \$95.03 (March 31, 2024 – \$91.43).

The management fee rate for CAD Units is 0.07%.

As at September 30, 2024, the ETF's NAV per unit was \$94.96 (March 31, 2024 – \$91.36) and its Net Assets per unit calculated in accordance with IFRS was \$94.96 (March 31, 2024 – \$91.38).

(b) Tax Loss Carryforwards

Total Capital Loss \$	Total Non-Capital Loss \$	Expiration Date of Non-Capital Losses													
		2030	2031	2032	2033	2034	2035	2036	2037	2038	2039	2040	2041	2042	2043
6,900	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

(c) Securities Lending

	September 30, 2024		March 31, 2024	
	(\$)	(%)	(\$)	(%)
Value of securities loaned	128,690		144,658	
Value of collateral received	136,124		152,134	
	September 30, 2024		September 30, 2023	
	(\$)	(%)	(\$)	(%)
Gross securities lending income	71	100.0	87	100.0
Tax withheld	-	-	-	-
	71	100.0	87	100.0
Payments to securities lending agent	(13)	(18.3)	(16)	(18.4)
Securities lending income	58	81.7	71	81.6

(d) Commissions

For the periods ended September 30, 2024 and 2023, commissions paid by the ETF did not generate any third-party services that were provided or paid for by brokers.

(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 Float Adjusted Universe Bond Index, or any successor thereto. It invests primarily in Canadian investment grade bonds.

ii. Currency risk

As at September 30, 2024 and March 31, 2024, 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.

	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
September 30, 2024			(\$)	(%)	(\$)	(%)
Less than 1 year	70,111	35,812				
1-5 years	304,738	-				
5-10 years	234,981	-				
Greater than 10 years	243,777	-				
Total	853,607	35,812				
Total sensitivity to interest rate changes			(62,418)	(7.2)	62,418	7.2

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NOTES TO FINANCIAL STATEMENTS

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, 2024	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	43,154	24,664				
1-5 years	333,346	–				
5-10 years	254,796	–				
Greater than 10 years	225,323	–				
Total	856,619	24,664				
Total sensitivity to interest rate changes			(60,950)	(7.0)	60,950	7.0

iv. Other price risk

As at September 30, 2024 and March 31, 2024, 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, 2024 was 33.5% (March 31, 2024 – 33.9%) of the net assets of the ETF.

As at September 30, 2024 and March 31, 2024, debt securities by credit rating are as follows:

Bond Rating*	September 30, 2024	March 31, 2024
	% of Net Assets	% of Net Assets
AAA	35.7	36.0
AA	18.4	18.4
A	26.8	26.9
BBB	10.8	11.4
Less than BBB	–	–
Unrated	7.1	6.2
Total	98.8	98.9

* 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, 2024				March 31, 2024			
	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Bonds	–	853,607	–	853,607	–	856,619	–	856,619
Derivative assets	228	–	–	228	80	–	–	80
Derivative liabilities	–	–	–	–	(4)	–	–	(4)
Total	228	853,607	–	853,835	76	856,619	–	856,695

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, 2024	March 31, 2024
	(\$)	(\$)
The Manager	–	–
Other funds managed by the Manager	111,810	185,673
Funds managed by affiliates of the Manager	666,805	614,201

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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, 2024			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	228	–	453	681
Unrealized losses on derivative contracts	–	–	–	–
Liability for options written	–	–	–	–
Total	228	–	453	681

	March 31, 2024			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	80	(4)	–	76
Unrealized losses on derivative contracts	(4)	4	427	427
Liability for options written	–	–	–	–
Total	76	–	427	503

(i) Interest in Unconsolidated Structured Entities

As at September 30, 2024 and March 31, 2024, the ETF had no investments in Underlying Funds.