

# MACKENZIE CORE PLUS CANADIAN FIXED INCOME ETF

## Quarterly Portfolio Disclosure

As of June 30, 2024

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	98.1
Bonds	92.9
Long bond futures*	5.2
Short bond futures*	–
Exchange-traded funds/notes	2.9
Other assets (liabilities)	1.9
Equities	0.1
Cash and cash equivalents	(3.0)
Purchased swap options**	–
Written swap options**	–

REGIONAL ALLOCATION	% OF NAV
Canada	84.6
United States	11.8
Other assets (liabilities)	1.9
Other	1.2
Mexico	1.1
United Kingdom	0.9
Singapore	0.4
Ireland	0.3
Brazil	0.2
France	0.1
Australia	0.1
Japan	0.1
Luxembourg	0.1
Chile	0.1
Bahamas	0.1
Cash and cash equivalents	(3.0)

SECTOR ALLOCATION	% OF NAV
Corporate bonds	53.8
Provincial bonds	22.2
Federal bonds	13.0
Foreign government bonds	8.4
Exchange-traded funds/notes	2.9
Other assets (liabilities)	1.9
Mortgage backed	0.7
Other	0.1
Cash and cash equivalents	(3.0)

BONDS BY CREDIT RATING†	% OF NAV
AAA	9.7
AA	18.2
A	24.8
BBB	26.6
Less than BBB	5.0
Unrated	8.6

\* Notional values represent 5.2% of NAV for long bond futures and –2.5% of NAV for short bond futures.

\*\* Notional values represent 27.8% of NAV for purchased swap options and –13.8% of NAV for written swap options.

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

### TOP 25 LONG POSITIONS

Issuer/Underlying Fund	% OF NAV
Province of Ontario 4.15% 06-02-2034	6.2
Province of Quebec 4.40% 12-01-2055	3.3
United States Treasury 0.12% 04-15-2025 Inflation Indexed	2.8
Government of Canada 2.75% 12-01-2055	2.5
Cash and cash equivalents	2.2
United States Treasury 4.63% 05-15-2054	1.8
Mackenzie Canadian Aggregate Bond Index ETF	1.8
Province of Quebec 4.45% 09-01-2034	1.8
Province of Alberta 3.10% 06-01-2050	1.8
Province of Ontario 4.15% 12-02-2054	1.7
Government of Canada 3.00% 06-01-2034	1.6
United States Treasury 4.25% 02-15-2054	1.4
TransCanada Trust F/R 05-18-2077 Callable 2027	1.4
Rogers Communications Inc. F/R 12-17-2081	1.1
Enbridge Inc. 5.37% 09-27-2077 Callable 2027	1.1
Government of Mexico 7.75% 11-23-2034	1.0
Province of Alberta 2.95% 06-01-2052	0.9
Government of Canada 0.50% 12-01-2050	0.9
Province of Saskatchewan 2.80% 12-02-2052	0.8
United States Treasury 1.50% 02-15-2053 Inflation Indexed	0.8
Province of Ontario 4.05% 02-02-2032	0.8
Brookfield Renewable Energy Partners ULC 3.63% 01-15-2027 Callable 2026	0.7
Canadian Mortgage Pools 3.84% 11-01-2028	0.7
British Columbia Investment Management 4.90% 06-02-2033	0.6
Vidéotron Ltée 3.63% 06-15-2028	0.6

Top long positions as a percentage of total net asset value **40.3**

### TOP 25 SHORT POSITIONS

Issuer	% OF NAV
Markit North American Investment Grade CDX Index Put Option @ \$95.00 Exp. 07-17-2024	–
Markit North American Investment Grade CDX Index Put Option @ \$95.00 Exp. 07-17-2024 A	–
Japan 10-Year Government Bond Futures	–

Top short positions as a percentage of total net asset value **–**

Total net asset value of the ETF **\$685.3 million**

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

The investments and percentages may have changed since June 30, 2024, due to the ongoing portfolio transactions of the ETF. Quarterly updates of holdings are available within 60 days of the end of each quarter except for March 31, the ETF's fiscal year-end, when they are available within 90 days.