

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

Interim Unaudited Financial Statements

For the Six-Month Period Ended September 30, 2023

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 All Corporate 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 ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

STATEMENTS OF FINANCIAL POSITION

at (in \$ 000 except per unit amounts)

	Sep. 30 2023	Mar. 31 2023 (Audited)
	\$	\$
ASSETS		
Current assets		
Investments at fair value	386,056	464,768
Cash and cash equivalents	2,444	1,158
Accrued interest receivable	3,903	4,144
Accounts receivable for investments sold	–	–
Accounts receivable for units issued	–	–
Due from manager	68	68
Margin on derivatives	79	–
Derivative assets	–	1
Total assets	392,550	470,139
LIABILITIES		
Current liabilities		
Accounts payable for investments purchased	–	–
Accounts payable for units redeemed	–	–
Distribution payable	1,326	–
Due to manager	51	62
Derivative liabilities	30	–
Total liabilities	1,407	62
Net assets attributable to unitholders	391,143	470,077

Net assets attributable to unitholders (note 3)

	per unit		per series	
	Sep. 30 2023	Mar. 31 2023 (Audited)	Sep. 30 2023	Mar. 31 2023 (Audited)
CAD Units	87.70	91.45	391,143	470,077

STATEMENTS OF COMPREHENSIVE INCOME

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

	2023 \$	2022 \$
Income		
Interest income for distribution purposes	8,244	4,353
Other changes in fair value of investments and other net assets		
Net realized gain (loss)	(4,588)	(6,574)
Net unrealized gain (loss)	(11,749)	(9,074)
Securities lending income	19	5
Other	109	216
Total income (loss)	(7,965)	(11,074)
Expenses (note 6)		
Management fees	328	183
Management fee rebates	(335)	(177)
Interest charges	8	–
Commissions and other portfolio transaction costs	1	1
Independent Review Committee fees	1	–
Expenses before amounts absorbed by Manager	3	7
Expenses absorbed by Manager	–	–
Net expenses	3	7
Increase (decrease) in net assets attributable to unitholders from operations before tax	(7,968)	(11,081)
Foreign withholding tax expense (recovery)	–	–
Foreign income tax expense (recovery)	–	–
Increase (decrease) in net assets attributable to unitholders from operations	(7,968)	(11,081)

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

	per unit		per series	
	2023	2022	2023	2022
CAD Units	(1.70)	(4.27)	(7,968)	(11,081)

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

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

STATEMENTS OF CHANGES IN FINANCIAL POSITION

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

	CAD Units	
	2023	2022
NET ASSETS ATTRIBUTABLE TO UNITHOLDERS		
Beginning of period	470,077	233,203
Increase (decrease) in net assets from operations	(7,968)	(11,081)
Distributions paid to unitholders:		
Investment income	(9,036)	(3,929)
Capital gains	–	–
Management fee rebates	(335)	(177)
Total distributions paid to unitholders	(9,371)	(4,106)
Unit transactions:		
Proceeds from units issued	7,270	137,521
Reinvested distributions	–	–
Payments on redemption of units	(68,865)	(79,250)
Total unit transactions	(61,595)	58,271
Increase (decrease) in net assets attributable to unitholders	(78,934)	43,084
End of period	391,143	276,287
Increase (decrease) in units (in thousands) (note 7):		
Units outstanding – beginning of period	5,140	2,440
Issued	80	1,520
Reinvested distributions	–	–
Redeemed	(760)	(880)
Units outstanding – end of period	4,460	3,080

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MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

STATEMENTS OF CASH FLOWS

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

	2023	2022
	\$	\$
Cash flows from operating activities		
Net increase (decrease) in net assets attributable to unitholders from operations	(7,968)	(11,081)
Adjustments for:		
Net realized loss (gain) on investments	4,360	6,632
Change in net unrealized loss (gain) on investments	11,749	9,074
Purchase of investments	(131,833)	(253,047)
Proceeds from sale and maturity of investments	197,653	211,236
(Increase) decrease in accounts receivable and other assets	162	(1,370)
Increase (decrease) in accounts payable and other liabilities	(11)	3
Net cash provided by (used in) operating activities	74,112	(38,553)
Cash flows from financing activities		
Proceeds from units issued	4,084	89,261
Payments on redemption of units	(68,865)	(64,324)
Distributions paid net of reinvestments	(8,045)	(4,106)
Net cash provided by (used in) financing activities	(72,826)	20,831
Net increase (decrease) in cash and cash equivalents	1,286	(17,722)
Cash and cash equivalents at beginning of period	1,158	1,991
Effect of exchange rate fluctuations on cash and cash equivalents	–	–
Cash and cash equivalents at end of period	2,444	(15,731)
Cash	2,444	–
Cash equivalents	–	–
Bank indebtedness	–	(15,731)
Cash and cash equivalents at end of period	2,444	(15,731)
Supplementary disclosures on cash flow from operating activities:		
Dividends received	–	–
Foreign taxes paid	–	–
Interest received	8,485	3,599
Interest paid	8	–

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MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SCHEDULE OF INVESTMENTS

as at September 30, 2023

	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS					
407 International Inc. 3.35% 05-16-2024 Callable 2024 MTN	Canada	Corporate - Non Convertible	158,000	156	156
407 International Inc. 4.22% 02-14-2028	Canada	Corporate - Non Convertible	810,000	791	772
407 International Inc. 3.14% 03-06-2030 Callable 2029	Canada	Corporate - Non Convertible	114,000	109	102
407 International Inc. 4.45% 08-14-2031	Canada	Corporate - Non Convertible	450,000	430	415
407 International Inc. 5.96% 12-03-2035 Callable	Canada	Corporate - Non Convertible	240,000	344	253
407 International Inc. 5.75% 02-14-2036 Callable	Canada	Corporate - Non Convertible	2,359,000	2,867	2,369
407 International Inc. 4.45% 11-15-2041 Callable 2041	Canada	Corporate - Non Convertible	381,000	491	340
407 International Inc. 4.19% 04-25-2042 Callable	Canada	Corporate - Non Convertible	187,000	208	161
407 International Inc. 3.83% 05-11-2046	Canada	Corporate - Non Convertible	33,000	37	26
407 International Inc. 3.60% 05-21-2047 Callable	Canada	Corporate - Non Convertible	240,000	202	184
407 International Inc. 3.67% 03-08-2049 Callable 2048	Canada	Corporate - Non Convertible	175,000	139	135
407 International Inc. 3.98% 09-11-2052	Canada	Corporate - Non Convertible	500,000	437	402
407 International Inc. 4.68% 10-07-2053	Canada	Corporate - Non Convertible	220,000	220	199
The 55 School Board Trust 5.90% 06-02-2033	Canada	Provincial Governments	243,000	271	257
Acces Recherche Montreal SEC 7.07% 12-31-2042	Canada	Corporate - Non Convertible	13,658	19	15
Aéroports de Montréal 6.95% 04-16-2032	Canada	Corporate - Non Convertible	352,716	386	369
Aéroports de Montréal 6.55% 10-11-2033	Canada	Corporate - Non Convertible	297,000	428	321
Aéroports de Montréal 5.67% 10-16-2037 Callable	Canada	Corporate - Non Convertible	151,000	210	155
Aéroports de Montréal 5.47% 04-16-2040 Callable	Canada	Corporate - Non Convertible	37,000	52	37
Aéroports de Montréal 3.92% 09-26-2042	Canada	Corporate - Non Convertible	113,000	137	94
Aéroports de Montréal 3.92% 06-12-2045 Callable 2044	Canada	Corporate - Non Convertible	200,000	235	164
Aéroports de Montréal 3.36% 04-24-2047 Callable 2046	Canada	Corporate - Non Convertible	567,000	565	422
Aéroports de Montréal 3.03% 04-21-2050 Callable 2049	Canada	Corporate - Non Convertible	690,000	480	472
AGT Ltd. 8.80% 09-22-2025 Callable	Canada	Corporate - Non Convertible	400,000	446	419
AIMCo Realty Investors LP 2.20% 11-04-2026	Canada	Corporate - Non Convertible	815,000	759	736
AIMCo Realty Investors LP 3.04% 06-01-2028 Callable 2028	Canada	Corporate - Non Convertible	203,000	187	182
AIMCo Realty Investors LP 2.71% 06-01-2029 Callable 2029	Canada	Corporate - Non Convertible	900,000	795	774
Air Lease Corp. 2.63% 12-05-2024 Callable 2024	United States	Corporate - Non Convertible	362,000	348	347
Alberta Powerline LP 4.06% 03-01-2054	Canada	Corporate - Non Convertible	869,403	899	702
Alectra Inc. 2.49% 05-17-2027 Callable 2027	Canada	Corporate - Non Convertible	642,000	601	583
Alectra Inc. 1.75% 02-11-2031	Canada	Corporate - Non Convertible	465,000	367	366
Alectra Inc. 3.46% 04-12-2049 Callable 2048	Canada	Corporate - Non Convertible	705,000	714	524
Algonquin Power & Utilities Corp. 4.60% 01-29-2029 Callable 2028	Canada	Corporate - Non Convertible	884,000	927	833
Alimentation Couche-Tard Inc. 3.06% 07-26-2024 Callable 2024	Canada	Corporate - Non Convertible	647,000	682	634
Alimentation Couche-Tard Inc. 3.60% 06-02-2025 Callable 2025	Canada	Corporate - Non Convertible	380,000	363	368
Allied Properties Real Estate Investment Trust 3.64% 04-21-2025 Callable 2025	Canada	Corporate - Non Convertible	440,000	426	420
Allied Properties Real Estate Investment Trust 1.73% 02-12-2026	Canada	Corporate - Non Convertible	765,000	729	682
Allied Properties Real Estate Investment Trust 3.39% 08-15-2029	Canada	Corporate - Non Convertible	310,000	257	255
Allied Properties Real Estate Investment Trust 3.12% 02-21-2030 Callable 2029	Canada	Corporate - Non Convertible	634,000	636	504
Allied Properties Real Estate Investment Trust 3.10% 02-06-2032	Canada	Corporate - Non Convertible	238,000	187	175
AltaGas Canada Inc. 4.26% 12-05-2028 Callable 2028	Canada	Corporate - Non Convertible	242,000	254	226
AltaGas Ltd. 4.40% 03-15-2024 Callable 2023	Canada	Corporate - Non Convertible	190,000	187	189
AltaGas Ltd. 2.16% 06-10-2025	Canada	Corporate - Non Convertible	637,000	611	599
AltaGas Ltd. 4.12% 04-07-2026 Callable 2026	Canada	Corporate - Non Convertible	152,000	163	146
AltaGas Ltd. 3.98% 10-04-2027 Callable 2027	Canada	Corporate - Non Convertible	183,000	185	170
AltaGas Ltd. 2.08% 05-30-2028	Canada	Corporate - Non Convertible	588,000	587	497
AltaGas Ltd. 2.48% 11-30-2030	Canada	Corporate - Non Convertible	1,043,000	875	829
AltaGas Ltd. 4.99% 10-04-2047 Callable 2047	Canada	Corporate - Non Convertible	120,000	112	100
AltaLink LP 3.67% 11-06-2023	Canada	Corporate - Non Convertible	18,000	19	18
AltaLink LP 2.75% 05-29-2026 Callable	Canada	Corporate - Non Convertible	377,000	362	354
AltaLink LP 5.25% 09-22-2036	Canada	Corporate - Non Convertible	529,000	699	522
AltaLink LP 4.87% 11-15-2040	Canada	Corporate - Non Convertible	109,000	148	103
AltaLink LP 4.462% 11-08-2041 Callable	Canada	Corporate - Non Convertible	617,000	726	554
AltaLink LP 3.99% 06-30-2042 Callable	Canada	Corporate - Non Convertible	199,000	181	167
AltaLink LP 4.92% 09-17-2043	Canada	Corporate - Non Convertible	3,000	4	3
AltaLink LP 4.054% 11-21-2044 Callable 2044	Canada	Corporate - Non Convertible	25,000	30	21
AltaLink LP 4.09% 06-30-2045 Callable MTN	Canada	Corporate - Non Convertible	250,000	206	211
AltaLink LP 3.72% 12-03-2046 Callable MTN	Canada	Corporate - Non Convertible	257,000	214	203
AltaLink LP 4.446% 07-11-2053	Canada	Corporate - Non Convertible	416,000	401	364
Anheuser-Busch InBev Finance Inc. 4.32% 05-15-2047 Callable Series MPLE	United States	Corporate - Non Convertible	786,000	710	647

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INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2023

	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
ARC Resources Ltd. 2.35% 03-10-2026	Canada	Corporate - Non Convertible	370,000	334	341
ARC Resources Ltd. 3.47% 03-10-2031	Canada	Corporate - Non Convertible	494,000	422	418
AT&T Inc. 4.00% 11-25-2025 Callable 2025	United States	Corporate - Non Convertible	1,509,000	1,622	1,452
AT&T Inc. 4.85% 05-25-2047	United States	Corporate - Non Convertible	230,000	184	184
AT&T Inc. 5.10% 11-25-2048 Callable 2048	United States	Corporate - Non Convertible	945,000	976	781
Athene Global Funding 1.25% 04-09-2024	United States	Corporate - Non Convertible	170,000	159	166
Athene Global Funding 3.13% 03-10-2025	United States	Corporate - Non Convertible	216,000	210	206
Athene Global Funding 2.10% 09-24-2025	United States	Corporate - Non Convertible	623,000	575	572
Athene Global Funding 2.47% 06-09-2028	United States	Corporate - Non Convertible	359,000	344	301
Aviva PLC 4.00% 10-02-2030	United Kingdom	Corporate - Non Convertible	380,000	330	327
Bank of America Corp. F/R 04-25-2025 Callable 2024	United States	Corporate - Non Convertible	50,000	53	49
Bank of America Corp. F/R 03-24-2026 Callable 2025	United States	Corporate - Non Convertible	1,000,000	1,077	964
Bank of America Corp. F/R 09-15-2027 (Fixed-To-Floating Rate)	United States	Corporate - Non Convertible	840,000	740	750
Bank of America Corp. F/R 03-16-2028	United States	Corporate - Non Convertible	1,554,000	1,455	1,439
Bank of America Corp. F/R 04-04-2029	United States	Corporate - Non Convertible	554,000	563	482
Bank of Montreal 2.37% 02-03-2025 Callable 2025	Canada	Corporate - Non Convertible	1,120,000	1,073	1,071
Bank of Montreal 1.55% 05-28-2026	Canada	Corporate - Non Convertible	1,490,000	1,325	1,342
Bank of Montreal 2.70% 12-09-2026	Canada	Corporate - Non Convertible	1,093,000	1,163	1,010
Bank of Montreal 3.65% 04-01-2027	Canada	Corporate - Non Convertible	2,292,000	2,131	2,138
Bank of Montreal 4.31% 06-01-2027	Canada	Corporate - Non Convertible	1,598,000	1,567	1,520
Bank of Montreal 4.71% 12-07-2027	Canada	Corporate - Non Convertible	1,840,000	1,848	1,766
Bank of Montreal 3.19% 03-01-2028	Canada	Corporate - Non Convertible	2,569,000	2,629	2,351
Bank of Montreal 5.04% 05-29-2028	Canada	Corporate - Non Convertible	2,396,000	2,377	2,323
Bank of Montreal F/R 06-17-2030 Callable 2025	Canada	Corporate - Non Convertible	723,000	670	675
Bank of Montreal F/R 07-22-2031	Canada	Corporate - Non Convertible	1,045,000	926	930
Bank of Montreal F/R 10-27-2032	Canada	Corporate - Non Convertible	640,000	679	645
The Bank of Nova Scotia 2.29% 06-28-2024	Canada	Corporate - Non Convertible	105,000	107	103
The Bank of Nova Scotia 2.49% 09-23-2024	Canada	Corporate - Non Convertible	1,000	1	1
The Bank of Nova Scotia 1.95% 01-10-2025	Canada	Corporate - Non Convertible	218,000	203	208
The Bank of Nova Scotia 2.16% 02-03-2025	Canada	Corporate - Non Convertible	1,264,000	1,182	1,206
The Bank of Nova Scotia 5.50% 05-08-2026	Canada	Corporate - Non Convertible	1,485,000	1,504	1,475
The Bank of Nova Scotia 1.85% 11-02-2026	Canada	Corporate - Non Convertible	2,455,000	2,152	2,191
The Bank of Nova Scotia 2.62% 12-02-2026	Canada	Corporate - Non Convertible	325,000	352	300
The Bank of Nova Scotia 2.95% 03-08-2027	Canada	Corporate - Non Convertible	3,371,000	3,103	3,076
The Bank of Nova Scotia 1.40% 11-01-2027	Canada	Corporate - Non Convertible	2,414,000	2,086	2,045
The Bank of Nova Scotia 3.10% 02-02-2028	Canada	Corporate - Non Convertible	950,000	881	867
The Bank of Nova Scotia F/R 01-18-2029 Callable 2024	Canada	Corporate - Non Convertible	754,000	745	749
The Bank of Nova Scotia F/R 07-03-2029 Callable 2024	Canada	Corporate - Non Convertible	692,000	672	675
The Bank of Nova Scotia F/R 05-03-2032	Canada	Corporate - Non Convertible	1,329,000	1,292	1,226
Barclays PLC F/R 06-23-2027	United Kingdom	Corporate - Non Convertible	40,000	35	36
BC Gas Utility Ltd. 6.95% 09-21-2029	Canada	Corporate - Non Convertible	514,000	607	554
BCE Inc. 2.20% 05-29-2028	Canada	Corporate - Non Convertible	480,000	405	414
BCE Inc. 3.50% 09-30-2050 Callable 2050	Canada	Corporate - Non Convertible	843,000	748	562
BCE Inc. 4.05% 03-17-2051	Canada	Corporate - Non Convertible	1,102,000	1,042	813
BCI QuadReal Realty 2.55% 06-24-2026	Canada	Corporate - Non Convertible	195,000	179	180
bclMC Realty Corp. 1.07% 02-04-2026	Canada	Corporate - Non Convertible	1,114,000	1,090	1,003
bclMC Realty Corp. 3.00% 03-31-2027 Callable 2026	Canada	Corporate - Non Convertible	207,000	199	190
bclMC Realty Corp. 1.75% 07-24-2030 Callable 2030	Canada	Corporate - Non Convertible	235,000	223	183
Bell Canada Inc. 2.75% 01-29-2025 Callable 2024	Canada	Corporate - Non Convertible	720,000	694	693
Bell Canada Inc. 3.35% 03-12-2025 Callable 2025	Canada	Corporate - Non Convertible	1,010,000	986	976
Bell Canada Inc. 2.90% 08-12-2026 Callable 2026	Canada	Corporate - Non Convertible	244,000	255	227
Bell Canada Inc. 3.60% 09-29-2027 Callable 2027	Canada	Corporate - Non Convertible	3,403,000	3,774	3,155
Bell Canada Inc. 3.80% 08-21-2028 Callable 2028	Canada	Corporate - Non Convertible	870,000	988	803
Bell Canada Inc. 2.50% 05-14-2030	Canada	Corporate - Non Convertible	1,496,000	1,286	1,231
Bell Canada Inc. 7.85% 04-02-2031	Canada	Corporate - Non Convertible	240,000	271	264
Bell Canada Inc. 6.10% 03-16-2035	Canada	Corporate - Non Convertible	192,000	204	193
Bell Canada Inc. 6.17% 02-26-2037	Canada	Corporate - Non Convertible	370,000	373	375
Bell Canada Inc. 4.75% 09-29-2044 Callable 2044	Canada	Corporate - Non Convertible	590,000	497	499
Bell Canada Inc. 4.35% 12-18-2045 Callable 2045	Canada	Corporate - Non Convertible	106,000	113	84
Bell Canada Inc. 4.45% 02-27-2047 Callable 2046	Canada	Corporate - Non Convertible	630,000	545	505
Bell Canada 6.55% 05-01-2029 Callable	Canada	Corporate - Non Convertible	500,000	517	514
Bell Canada 7.65% 12-30-2031 Callable	Canada	Corporate - Non Convertible	178,000	204	191
Bell Canada 5.60% 08-11-2053	Canada	Corporate - Non Convertible	437,000	438	412

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SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2023

	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Bell Telephone Co. of Canada 5.15% 02-09-2053	Canada	Corporate - Non Convertible	310,000	298	273
BMW Canada Inc. 2.41% 11-27-2023	Germany	Corporate - Non Convertible	407,000	424	405
BNP Paribas SA 2.54% 07-13-2029	France	Corporate - Non Convertible	480,000	408	404
BP Capital Markets PLC 3.47% 05-15-2025	United Kingdom	Corporate - Non Convertible	250,000	244	241
British Columbia Ferry Service Inc. 5.58% 01-11-2038	Canada	Corporate - Non Convertible	451,000	578	464
British Columbia Ferry Services Inc. 5.02% 03-20-2037	Canada	Corporate - Non Convertible	206,000	272	201
British Columbia Ferry Services Inc. 4.70% 10-23-2043	Canada	Corporate - Non Convertible	344,000	454	319
British Columbia Ferry Services Inc. 4.29% 04-28-2044 Callable 2043	Canada	Corporate - Non Convertible	83,000	109	73
Brock University 4.97% 12-14-2045	Canada	Corporate - Non Convertible	497,000	623	471
Brookfield Asset Management Inc. 5.04% 03-08-2024 Callable 2023	Canada	Corporate - Non Convertible	219,000	239	218
Brookfield Asset Management Inc. 4.82% 01-28-2026 Callable 2025	Canada	Corporate - Non Convertible	574,000	606	562
Brookfield Asset Management Inc. 3.80% 03-16-2027 Callable 2026	Canada	Corporate - Non Convertible	609,000	667	571
Brookfield Asset Management Inc. 5.95% 06-14-2035	Canada	Corporate - Non Convertible	820,000	873	801
Brookfield BPY Holdings Inc. 3.93% 08-24-2025	United States	Corporate - Non Convertible	1,476,000	1,538	1,370
Brookfield Finance II Inc. 5.43% 12-14-2032	Canada	Corporate - Non Convertible	450,000	468	423
Brookfield Infrastructure Finance ULC 5.62% 11-14-2027	Canada	Corporate - Non Convertible	390,000	389	385
Brookfield Infrastructure Finance ULC 4.20% 09-11-2028 Callable 2028	Canada	Corporate - Non Convertible	182,000	192	168
Brookfield Infrastructure Finance ULC 3.41% 10-09-2029 Callable 2029	Canada	Corporate - Non Convertible	410,000	370	357
Brookfield Infrastructure Finance ULC 5.98% 02-14-2033	Canada	Corporate - Non Convertible	560,000	591	551
Brookfield Infrastructure Finance ULC 5.44% 04-25-2034	Canada	Corporate - Non Convertible	880,000	860	825
Brookfield Infrastructure Finance ULC 5.79% 04-25-2052	Canada	Corporate - Non Convertible	115,000	115	107
Brookfield Infrastructure Finance ULC 5.95% 07-27-2053	Canada	Corporate - Non Convertible	275,000	279	261
Brookfield Renewable Energy Partners LP 5.84% 11-05-2036	Canada	Corporate - Non Convertible	349,000	360	344
Brookfield Renewable Energy Partners ULC 3.75% 06-02-2025 Callable 2025	Canada	Corporate - Non Convertible	498,000	547	481
Brookfield Renewable Energy Partners ULC 3.63% 01-15-2027 Callable 2026	Canada	Corporate - Non Convertible	219,000	237	205
Brookfield Renewable Partners ULC 4.25% 01-15-2029 Callable 2028	Canada	Corporate - Non Convertible	300,000	287	280
Brookfield Renewable Partners ULC 3.38% 01-15-2030 Callable 2029	Canada	Corporate - Non Convertible	427,000	429	374
Brookfield Renewable Partners ULC 5.88% 11-09-2032	Canada	Corporate - Non Convertible	390,000	421	388
Brookfield Renewable Partners ULC 4.29% 11-05-2049 Callable 2049	Canada	Corporate - Non Convertible	407,000	399	315
Brookfield Renewable Partners ULC 3.33% 08-13-2050 Callable 2050	Canada	Corporate - Non Convertible	204,000	140	132
Bruce Power LP 3.00% 06-21-2024 Callable 2024	Canada	Corporate - Non Convertible	2,000	2	2
Bruce Power LP 3.97% 06-23-2026	Canada	Corporate - Non Convertible	613,000	641	589
Bruce Power LP 2.68% 12-21-2028	Canada	Corporate - Non Convertible	878,000	865	765
Bruce Power LP 4.00% 06-21-2030 Callable 2030	Canada	Corporate - Non Convertible	449,000	414	408
Bruce Power LP 4.99% 12-21-2032	Canada	Corporate - Non Convertible	380,000	388	360
Bruce Power LP 4.13% 06-21-2033 Callable 2033	Canada	Corporate - Non Convertible	580,000	525	510
Bruce Power LP 4.75% 06-21-2049	Canada	Corporate - Non Convertible	377,000	393	325
The Calgary Airport Authority 3.45% 10-07-2041	Canada	Corporate - Non Convertible	680,000	582	530
The Calgary Airport Authority 3.55% 10-07-2051	Canada	Corporate - Non Convertible	852,000	784	635
The Calgary Airport Authority 3.55% 10-07-2053	Canada	Corporate - Non Convertible	220,000	158	162
Cameco Corp. 4.19% 06-24-2024 Callable	Canada	Corporate - Non Convertible	497,000	527	491
Cameco Corp. 2.95% 10-21-2027	Canada	Corporate - Non Convertible	234,000	238	210
Canada Life Capital Trust 7.53% 06-30-2032	Canada	Corporate - Non Convertible	440,000	498	488
Canadian Core Real Estate LP 3.30% 03-02-2027	Canada	Corporate - Non Convertible	180,000	172	162
Canadian Imperial Bank of Commerce 2.75% 03-07-2025	Canada	Corporate - Non Convertible	2,904,000	2,784	2,781
Canadian Imperial Bank of Commerce 2.00% 04-17-2025	Canada	Corporate - Non Convertible	1,180,000	1,210	1,114
Canadian Imperial Bank of Commerce 3.30% 05-26-2025	Canada	Corporate - Non Convertible	1,576,000	1,746	1,522
Canadian Imperial Bank of Commerce 2.25% 01-07-2027	Canada	Corporate - Non Convertible	2,434,000	2,174	2,184
Canadian Imperial Bank of Commerce 4.95% 06-29-2027	Canada	Corporate - Non Convertible	2,270,000	2,216	2,204
Canadian Imperial Bank of Commerce 5.05% 10-07-2027	Canada	Corporate - Non Convertible	1,302,000	1,304	1,266
Canadian Imperial Bank of Commerce 5.50% 01-14-2028	Canada	Corporate - Non Convertible	1,000,000	1,006	987
Canadian Imperial Bank of Commerce F/R 06-19-2029 Callable 2024	Canada	Corporate - Non Convertible	404,000	386	395
Canadian Imperial Bank of Commerce F/R 07-21-2030 Callable 2025	Canada	Corporate - Non Convertible	690,000	630	640
Canadian Imperial Bank of Commerce F/R 04-21-2031	Canada	Corporate - Non Convertible	967,000	851	869
Canadian Imperial Bank of Commerce F/R 04-07-2032	Canada	Corporate - Non Convertible	607,000	585	566
Canadian Imperial Bank of Commerce F/R 01-20-2033	Canada	Corporate - Non Convertible	1,380,000	1,384	1,325
Canadian National Railway Co. 2.80% 09-22-2025 Callable 2025	Canada	Corporate - Non Convertible	290,000	277	276
Canadian National Railway Co. 3.00% 02-08-2029 Callable 2028	Canada	Corporate - Non Convertible	640,000	584	576

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SCHEDULE OF INVESTMENTS (cont'd)

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	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Canadian National Railway Co. 4.15% 05-10-2030	Canada	Corporate - Non Convertible	409,000	397	384
Canadian National Railway Co. 3.95% 09-22-2045 Callable 2045	Canada	Corporate - Non Convertible	600,000	515	490
Canadian National Railway Co. 3.60% 07-31-2048 Callable 2048	Canada	Corporate - Non Convertible	1,152,000	1,147	876
Canadian National Railway Co. 3.60% 02-08-2049 Callable 2048	Canada	Corporate - Non Convertible	293,000	259	222
Canadian National Railway Co. 4.70% 05-10-2053	Canada	Corporate - Non Convertible	700,000	699	635
Canadian Natural Resources Ltd. 3.42% 12-01-2026 Callable 2026	Canada	Corporate - Non Convertible	421,000	408	396
Canadian Natural Resources Ltd. 2.50% 01-17-2028	Canada	Corporate - Non Convertible	390,000	348	344
Canadian Natural Resources Ltd. 4.85% 05-30-2047 Callable 2046	Canada	Corporate - Non Convertible	130,000	155	109
Canadian Pacific Railway Ltd. 2.54% 02-28-2028	Canada	Corporate - Non Convertible	1,011,000	902	898
Canadian Pacific Railway Ltd. 3.15% 03-13-2029 Callable 2028	Canada	Corporate - Non Convertible	312,000	323	279
Canadian Pacific Railway Ltd. 6.45% 11-17-2039	Canada	Corporate - Non Convertible	290,000	401	318
Canadian Pacific Railway Ltd. 3.05% 03-09-2050	Canada	Corporate - Non Convertible	280,000	211	186
Canadian Tire Corp. Ltd. 5.61% 09-04-2035	Canada	Corporate - Non Convertible	120,000	120	112
Canadian Utilities Ltd. 4.85% 06-03-2052	Canada	Corporate - Non Convertible	650,000	614	587
Canadian Western Bank 2.61% 01-30-2025 Callable 2024	Canada	Corporate - Non Convertible	152,000	143	145
Canadian Western Bank 3.86% 04-21-2025	Canada	Corporate - Non Convertible	660,000	644	638
Canadian Western Bank 1.93% 04-16-2026	Canada	Corporate - Non Convertible	1,413,000	1,418	1,280
Canadian Western Bank 1.82% 12-16-2027	Canada	Corporate - Non Convertible	420,000	346	357
Canadian Western Bank F/R 06-11-2029	Canada	Corporate - Non Convertible	176,000	186	173
Capital Power Corp. 4.28% 09-18-2024 Callable 2024	Canada	Corporate - Non Convertible	264,000	259	260
Capital Power Corp. 4.42% 02-08-2030 Callable 2029	Canada	Corporate - Non Convertible	891,000	856	816
Carleton University 3.26% 07-05-2061	Canada	Corporate - Non Convertible	700,000	700	459
CCL Industries Inc. 3.86% 04-13-2028 Callable 2028	Canada	Corporate - Non Convertible	470,000	451	431
Cenovus Energy Inc. 3.60% 03-10-2027 Callable 2026	Canada	Corporate - Non Convertible	530,000	495	500
Cenovus Energy Inc. 3.50% 02-07-2028 Callable 2027	Canada	Corporate - Non Convertible	1,207,000	1,226	1,111
Central 1 Credit Union 1.32% 01-29-2026	Canada	Corporate - Non Convertible	810,000	707	724
CGI Inc. 2.10% 09-18-2028	Canada	Corporate - Non Convertible	542,000	480	462
Chartwell Retirement Residences 4.21% 04-28-2025 Callable 2025	Canada	Corporate - Non Convertible	96,000	93	92
Chip Mortgage Trust 1.74% 12-15-2025	Canada	Corporate - Non Convertible	520,000	473	469
Choice Properties Real Estate Investment Trust 3.56% 09-09-2024 Callable 2024	Canada	Corporate - Non Convertible	46,000	48	45
Choice Properties Real Estate Investment Trust 3.55% 01-10-2025 Callable 2024	Canada	Corporate - Non Convertible	350,000	334	340
Choice Properties Real Estate Investment Trust 4.18% 03-08-2028 Callable 2027	Canada	Corporate - Non Convertible	1,183,000	1,256	1,100
Choice Properties Real Estate Investment Trust 3.53% 06-11-2029 Callable 2029	Canada	Corporate - Non Convertible	410,000	372	363
Choice Properties Real Estate Investment Trust 2.98% 03-04-2030 Callable 2029	Canada	Corporate - Non Convertible	615,000	543	516
Choice Properties Real Estate Investment Trust 6.00% 06-24-2032	Canada	Corporate - Non Convertible	400,000	408	395
Choice Properties Real Estate Investment Trust 5.40% 03-01-2033	Canada	Corporate - Non Convertible	604,000	607	570
CI Financial Corp. 7.00% 12-02-2025	Canada	Corporate - Non Convertible	670,000	685	670
Citigroup Inc. 4.09% 06-09-2025	United States	Corporate - Non Convertible	390,000	378	376
CNH Industrial Capital America 1.50% 10-01-2024	United States	Corporate - Non Convertible	260,000	241	249
Coast Capital Savings Federal Credit Union 4.26% 04-21-2025	Canada	Corporate - Non Convertible	470,000	458	451
Cogeco Communications Inc. 2.99% 09-22-2031	Canada	Corporate - Non Convertible	506,000	420	408
Cordelio Amalco GP I 4.09% 06-30-2034	Canada	Corporate - Non Convertible	743	1	1
Cordelio Amalco GP I 4.09% 09-30-2034	Canada	Corporate - Non Convertible	561,553	541	508
Cordelio Clover Inc. 4.22% 06-30-2034	Canada	Corporate - Non Convertible	290,804	274	269
Crombie Real Estate Investment Trust 4.80% 01-31-2025 Callable 2024	Canada	Corporate - Non Convertible	116,000	115	114
Crombie Real Estate Investment Trust 3.68% 08-26-2026 Callable 2026	Canada	Corporate - Non Convertible	280,000	271	261
Crombie Real Estate Investment Trust 3.21% 10-09-2030 Callable 2030	Canada	Corporate - Non Convertible	290,000	246	237
Crombie Real Estate Investment Trust 3.13% 08-12-2031	Canada	Corporate - Non Convertible	230,000	186	181
Crosslinx Transit Solutions General Partnership 4.65% 09-30-2046	Canada	Corporate - Non Convertible	390,754	439	337
Crosslinx Transit Solutions GP 4.56% 06-30-2051	Canada	Corporate - Non Convertible	150,000	114	118
CT Real Estate Investment Trust 3.47% 06-16-2027 Callable	Canada	Corporate - Non Convertible	543,000	502	495
CT Real Estate Investment Trust 3.87% 12-07-2027	Canada	Corporate - Non Convertible	330,000	307	301
CT Real Estate Investment Trust 2.37% 01-06-2031	Canada	Corporate - Non Convertible	54,000	52	41
CU Inc. 5.032% 11-20-2036	Canada	Corporate - Non Convertible	710,000	719	680
CU Inc. 5.56% 10-30-2037	Canada	Corporate - Non Convertible	196,000	212	198

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BONDS (cont'd)					
CU Inc. 4.54% 10-24-2041 Callable	Canada	Corporate - Non Convertible	391,000	367	352
CU Inc. 4.72% 09-09-2043 Callable 2043	Canada	Corporate - Non Convertible	251,000	330	230
CU Inc. 4.09% 09-02-2044 Callable	Canada	Corporate - Non Convertible	1,230,000	1,439	1,029
CU Inc. 3.96% 07-27-2045 Callable	Canada	Corporate - Non Convertible	1,603,000	2,010	1,309
CU Inc. 3.55% 11-22-2047 Callable 2047	Canada	Corporate - Non Convertible	430,000	316	324
CU Inc. 2.96% 09-07-2049	Canada	Corporate - Non Convertible	236,000	205	158
CU Inc. 2.61% 09-28-2050	Canada	Corporate - Non Convertible	510,000	303	312
CU Inc. 3.17% 09-05-2051	Canada	Corporate - Non Convertible	161,000	137	111
CU Inc. 4.56% 11-07-2053 Callable 2053	Canada	Corporate - Non Convertible	120,000	113	106
CU Inc. 4.09% 10-19-2054	Canada	Corporate - Non Convertible	260,000	232	210
Daimler Canada Finance Inc. 2.97% 03-13-2024	Germany	Corporate - Non Convertible	508,000	535	502
Daimler Trucks Finance Canada Inc. 1.85% 12-15-2023	Germany	Corporate - Non Convertible	216,000	210	214
Daimler Trucks Finance Canada Inc. 2.14% 12-13-2024	Germany	Corporate - Non Convertible	702,000	656	672
Daimler Trucks Finance Canada Inc. 2.46% 12-15-2026	Germany	Corporate - Non Convertible	670,000	603	603
Dollarama Inc. 5.08% 10-27-2025	Canada	Corporate - Non Convertible	360,000	360	356
Dollarama Inc. 1.87% 07-08-2026	Canada	Corporate - Non Convertible	145,000	129	132
Dollarama Inc. 1.51% 09-20-2027 Callable 2027	Canada	Corporate - Non Convertible	230,000	197	197
Dollarama Inc. 2.44% 07-09-2029	Canada	Corporate - Non Convertible	662,000	577	563
Dream Industrial Real Estate Investment Trust 3.97% 04-13-2026	Canada	Corporate - Non Convertible	615,000	591	583
Dream Industrial Real Estate Investment Trust 2.06% 06-17-2027	Canada	Corporate - Non Convertible	750,000	650	647
Dream Summit Industrial 2.15% 09-17-2025	Canada	Corporate - Non Convertible	648,000	596	600
Dream Summit Industrial 2.44% 07-14-2028	Canada	Corporate - Non Convertible	270,000	234	228
E-L Financial Corp. Ltd. 4.00% 06-22-2050	Canada	Corporate - Non Convertible	150,000	125	113
Emera Inc. 4.84% 05-02-2030	Canada	Corporate - Non Convertible	440,000	433	415
The Empire Life Insurance Co. F/R 09-24-2031	Canada	Corporate - Non Convertible	150,000	128	132
The Empire Life Insurance Co. 5.50% 01-13-2033	Canada	Corporate - Non Convertible	240,000	240	231
Enbridge Gas Distribution Inc. 3.15% 08-22-2024 Callable 2024	Canada	Corporate - Non Convertible	440,000	430	431
Enbridge Gas Distribution Inc. 5.21% 02-25-2036 Callable	Canada	Corporate - Non Convertible	143,000	193	139
Enbridge Gas Distribution Inc. 4.50% 11-23-2043 Callable 2043	Canada	Corporate - Non Convertible	180,000	170	159
Enbridge Gas Distribution Inc. 4.00% 08-22-2044	Canada	Corporate - Non Convertible	440,000	353	360
Enbridge Gas Distribution Inc. 4.95% 11-22-2050 Callable	Canada	Corporate - Non Convertible	296,000	356	276
Enbridge Gas Inc. 3.31% 09-11-2025 Callable 2025	Canada	Corporate - Non Convertible	209,000	231	200
Enbridge Gas Inc. 2.50% 08-05-2026 Callable 2026	Canada	Corporate - Non Convertible	125,000	119	116
Enbridge Gas Inc. 2.90% 04-01-2030 Callable 2030	Canada	Corporate - Non Convertible	564,000	514	491
Enbridge Gas Inc. 4.15% 08-17-2032 Callable 2032	Canada	Corporate - Non Convertible	52,000	50	48
Enbridge Gas Inc. 6.16% 12-16-2033	Canada	Corporate - Non Convertible	387,000	451	404
Enbridge Gas Inc. 3.51% 11-29-2047 Callable 2047	Canada	Corporate - Non Convertible	560,000	441	415
Enbridge Gas Inc. 3.01% 08-09-2049 Callable 2049	Canada	Corporate - Non Convertible	750,000	534	500
Enbridge Inc. 2.44% 06-02-2025	Canada	Corporate - Non Convertible	440,000	408	417
Enbridge Inc. 3.20% 06-08-2027 Callable 2027	Canada	Corporate - Non Convertible	2,411,000	2,492	2,208
Enbridge Inc. 5.70% 11-09-2027	Canada	Corporate - Non Convertible	650,000	682	647
Enbridge Inc. 2.99% 10-03-2029	Canada	Corporate - Non Convertible	536,000	478	461
Enbridge Inc. 7.22% 07-24-2030 Callable	Canada	Corporate - Non Convertible	57,000	76	59
Enbridge Inc. 7.20% 06-18-2032 Callable	Canada	Corporate - Non Convertible	1,101,000	1,244	1,139
Enbridge Inc. 6.90% 11-15-2032 Callable	Canada	Corporate - Non Convertible	100,000	147	109
Enbridge Inc. 3.10% 09-21-2033	Canada	Corporate - Non Convertible	63,000	62	49
Enbridge Inc. 5.75% 09-02-2039 Callable	Canada	Corporate - Non Convertible	240,000	244	227
Enbridge Inc. 4.24% 08-27-2042	Canada	Corporate - Non Convertible	282,000	257	219
Enbridge Inc. 4.57% 03-11-2044	Canada	Corporate - Non Convertible	527,000	421	425
Enbridge Inc. 4.87% 11-21-2044	Canada	Corporate - Non Convertible	577,000	534	484
Enbridge Inc. 4.10% 09-21-2051	Canada	Corporate - Non Convertible	202,000	202	146
Enbridge Inc. 6.51% 11-09-2052	Canada	Corporate - Non Convertible	480,000	557	499
Enbridge Inc. 5.76% 05-26-2053	Canada	Corporate - Non Convertible	663,000	687	624
Enbridge Pipelines Inc. 3.45% 09-29-2025 Callable 2025	Canada	Corporate - Non Convertible	350,000	330	335
Enbridge Pipelines Inc. 3.52% 02-22-2029 Callable 2028	Canada	Corporate - Non Convertible	1,228,000	1,353	1,110
Enbridge Pipelines Inc. 5.08% 12-19-2036 Callable	Canada	Corporate - Non Convertible	218,000	256	197
Enbridge Pipelines Inc. 5.35% 11-10-2039 Callable	Canada	Corporate - Non Convertible	183,000	227	168
Enbridge Pipelines Inc. 5.33% 04-06-2040 Callable	Canada	Corporate - Non Convertible	316,000	309	289
Enbridge Pipelines Inc. 4.55% 09-29-2045 Callable 2045	Canada	Corporate - Non Convertible	911,000	784	737
Enbridge Pipelines Inc. 4.33% 02-22-2049 Callable 2048	Canada	Corporate - Non Convertible	227,000	204	175
Enbridge Pipelines Inc. 4.20% 05-12-2051	Canada	Corporate - Non Convertible	290,000	231	217
Enbridge Pipelines Inc. 5.82% 08-17-2053	Canada	Corporate - Non Convertible	353,000	359	339
Énergir inc. 2.10% 04-16-2027 Callable 2027	Canada	Corporate - Non Convertible	460,000	426	413

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BONDS (cont'd)					
Énergir Inc. 3.04% 02-09-2032	Canada	Corporate - Non Convertible	144,000	132	122
ENMAX Corp. 3.33% 06-02-2025	Canada	Corporate - Non Convertible	710,000	683	677
ENMAX Corp. 3.84% 06-05-2028 Callable 2028	Canada	Corporate - Non Convertible	120,000	126	110
ENMAX Corp. 3.88% 10-18-2029	Canada	Corporate - Non Convertible	153,000	166	136
EPCOR Utilities Inc. 5.65% 11-16-2035 Callable	Canada	Corporate - Non Convertible	488,000	662	498
EPCOR Utilities Inc. 6.65% 04-15-2038	Canada	Corporate - Non Convertible	87,000	131	98
EPCOR Utilities Inc. 5.75% 11-24-2039 Callable	Canada	Corporate - Non Convertible	154,000	197	160
EPCOR Utilities Inc. 4.55% 02-28-2042	Canada	Corporate - Non Convertible	100,000	133	90
EPCOR Utilities Inc. 3.55% 11-27-2047 Callable 2047	Canada	Corporate - Non Convertible	350,000	287	266
EPCOR Utilities Inc. 3.11% 07-08-2049 Callable 2049	Canada	Corporate - Non Convertible	550,000	368	380
EPCOR Utilities Inc. 2.90% 05-19-2050 Callable 2049	Canada	Corporate - Non Convertible	268,000	257	176
EPCOR Utilities Inc. 3.29% 06-28-2051	Canada	Corporate - Non Convertible	450,000	362	319
EPCOR Utilities Inc. 4.73% 09-02-2052	Canada	Corporate - Non Convertible	160,000	154	146
Equitable Bank 1.98% 05-09-2024	Canada	Corporate - Non Convertible	464,000	440	453
Equitable Bank 1.94% 03-10-2025	Canada	Corporate - Non Convertible	623,000	583	584
Fairfax Financial Holdings Ltd. 4.95% 03-03-2025	Canada	Corporate - Non Convertible	452,000	482	444
Fairfax Financial Holdings Ltd. 4.70% 12-16-2026 Callable 2026	Canada	Corporate - Non Convertible	747,000	789	715
Fairfax Financial Holdings Ltd. 4.25% 12-06-2027 Callable 2027	Canada	Corporate - Non Convertible	267,000	284	250
Fairfax Financial Holdings Ltd. 4.23% 06-14-2029 Callable 2029	Canada	Corporate - Non Convertible	212,000	225	192
Fairfax Financial Holdings Ltd. 3.95% 03-03-2031	Canada	Corporate - Non Convertible	670,000	586	565
Federated Co-Operatives Ltd. 3.92% 06-17-2025	Canada	Corporate - Non Convertible	240,000	231	231
Fédération des Caisses Desjardins du Québec 2.42% 10-04-2024	Canada	Corporate - Non Convertible	1,127,000	1,182	1,091
Fédération des Caisses Desjardins du Québec 1.09% 01-21-2026	Canada	Corporate - Non Convertible	1,558,000	1,520	1,405
Fédération des Caisses Desjardins du Québec 4.41% 05-19-2027	Canada	Corporate - Non Convertible	790,000	774	754
Fédération des Caisses Desjardins du Québec F/R 05-26-2030 Callable 2025	Canada	Corporate - Non Convertible	619,000	581	586
Fédération des Caisses Desjardins du Québec F/R 05-28-2031	Canada	Corporate - Non Convertible	860,000	762	769
Fédération des Caisses Desjardins du Québec F/R 08-23-2032	Canada	Corporate - Non Convertible	700,000	676	667
Finning International Inc. 2.63% 08-14-2026	Canada	Corporate - Non Convertible	120,000	111	111
Finning International Inc. 4.45% 05-16-2028	Canada	Corporate - Non Convertible	439,000	428	419
First Capital Realty Inc. 3.90% 10-30-2023 Callable	Canada	Corporate - Non Convertible	93,000	96	93
First Capital Realty Inc. 3.60% 05-06-2026 Callable 2026	Canada	Corporate - Non Convertible	520,000	528	483
First Capital Realty Inc. 3.46% 01-22-2027 Callable 2026	Canada	Corporate - Non Convertible	231,000	235	209
First Capital Realty Inc. 3.75% 07-12-2027 Callable 2027	Canada	Corporate - Non Convertible	210,000	199	189
First National Financial Corp. 2.96% 11-17-2025	Canada	Corporate - Non Convertible	246,000	233	226
Fortis Inc. 4.43% 05-31-2029	Canada	Corporate - Non Convertible	736,000	713	696
FortisAlberta Inc. 3.30% 09-30-2024 Callable	Canada	Corporate - Non Convertible	230,000	226	225
FortisAlberta Inc. 5.37% 10-30-2039 Callable	Canada	Corporate - Non Convertible	351,000	502	349
FortisAlberta Inc. 4.85% 09-11-2043 Callable 2043	Canada	Corporate - Non Convertible	213,000	294	198
FortisAlberta Inc. 4.99% 01-03-2047 Callable	Canada	Corporate - Non Convertible	77,000	107	73
FortisAlberta Inc. 3.74% 09-18-2048 Callable 2048	Canada	Corporate - Non Convertible	69,000	74	54
FortisBC Energy Inc. 5.90% 02-26-2035	Canada	Corporate - Non Convertible	260,000	283	269
FortisBC Energy Inc. 6.00% 10-02-2037	Canada	Corporate - Non Convertible	160,000	181	169
FortisBC Energy Inc. 3.67% 04-09-2046 Callable MTN	Canada	Corporate - Non Convertible	390,000	298	304
FortisBC Energy Inc. 3.78% 03-06-2047 Callable	Canada	Corporate - Non Convertible	510,000	452	403
FortisBC Energy Inc. 2.54% 07-13-2050	Canada	Corporate - Non Convertible	1,122,000	1,012	681
FortisBC Inc. 4.00% 10-28-2044 Callable 2044	Canada	Corporate - Non Convertible	660,000	562	528
Gaz Metro Inc. 5.70% 07-10-2036 Callable	Canada	Corporate - Non Convertible	320,000	376	327
GE Capital Canada Funding Co. 5.73% 10-22-2037	Canada	Corporate - Non Convertible	121,000	130	116
General Motors Financial of Canada Ltd. 1.70% 07-09-2025	United States	Corporate - Non Convertible	422,000	385	391
General Motors Financial of Canada Ltd. 1.75% 04-15-2026	United States	Corporate - Non Convertible	540,000	485	485
General Motors Financial of Canada Ltd. 3.15% 02-08-2027	United States	Corporate - Non Convertible	350,000	309	318
General Motors Financial of Canada Ltd. 5.20% 02-09-2028	United States	Corporate - Non Convertible	320,000	314	306
Genworth MI Canada Inc. 2.96% 03-01-2027	Canada	Corporate - Non Convertible	500,000	453	440
Gibson Energy Inc. 3.60% 09-17-2029 Callable 2029	Canada	Corporate - Non Convertible	786,000	703	692
Gibson Energy Inc. 5.75% 07-12-2033	Canada	Corporate - Non Convertible	474,000	479	458
Gibson Energy Inc. 6.20% 07-12-2053	Canada	Corporate - Non Convertible	233,000	241	224
The Goldman Sachs Group Inc. 3.31% F/R 10-31-2025 Callable 2024	United States	Corporate - Non Convertible	470,000	456	457
The Goldman Sachs Group Inc. F/R 11-30-2027	United States	Corporate - Non Convertible	1,060,000	946	957
The Goldman Sachs Group Inc. F/R 02-28-2029	United States	Corporate - Non Convertible	700,000	697	593
Government of Canada 3.75% 05-01-2025	Canada	Federal Government	254,000	250	249
Government of Canada 3.50% 08-01-2025	Canada	Federal Government	6,000	6	6

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SCHEDULE OF INVESTMENTS (cont'd)

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	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Government of Canada 3.50% 03-01-2028	Canada	Federal Government	3,000	3	3
Government of Canada 2.00% 12-01-2051	Canada	Federal Government	600,000	460	411
Government of Canada 2.75% 12-01-2055	Canada	Federal Government	41,000	37	33
Grand Renewable Solar LP 3.97% 01-31-2035	Canada	Corporate - Non Convertible	208,366	191	186
Granite Real Estate Investment Trust 3.06% 06-04-2027	Canada	Corporate - Non Convertible	590,000	535	532
Granite Real Estate Investment Trust 2.19% 08-30-2028	Canada	Corporate - Non Convertible	40,000	34	33
Granite Real Estate Investment Trust 2.38% 12-18-2030	Canada	Corporate - Non Convertible	715,000	576	558
Greater Toronto Airports Authority 6.45% 12-03-2027 Callable	Canada	Corporate - Non Convertible	830,000	952	865
Greater Toronto Airports Authority 1.54% 05-03-2028	Canada	Corporate - Non Convertible	194,000	196	167
Greater Toronto Airports Authority 2.73% 04-03-2029 Callable 2029	Canada	Corporate - Non Convertible	100,000	110	89
Greater Toronto Airports Authority 6.45% 07-30-2029 Callable	Canada	Corporate - Non Convertible	330,600	377	340
Greater Toronto Airports Authority 7.05% 06-12-2030 Callable	Canada	Corporate - Non Convertible	49,000	69	53
Greater Toronto Airports Authority 7.10% 06-04-2031 Callable	Canada	Corporate - Non Convertible	252,000	353	278
Greater Toronto Airports Authority 6.98% 10-15-2032 Callable	Canada	Corporate - Non Convertible	437,000	586	486
Greater Toronto Airports Authority 6.47% 02-02-2034 Callable	Canada	Corporate - Non Convertible	186,000	266	202
Greater Toronto Airports Authority 3.26% 06-01-2037 Callable 2036	Canada	Corporate - Non Convertible	350,000	272	282
Greater Toronto Airports Authority 2.75% 10-17-2039	Canada	Corporate - Non Convertible	540,000	379	394
Greater Toronto Airports Authority 5.63% 06-07-2040 Callable	Canada	Corporate - Non Convertible	220,000	251	229
Greater Toronto Airports Authority 5.30% 02-25-2041 Callable	Canada	Corporate - Non Convertible	622,000	629	624
Greater Toronto Airports Authority 4.53% 12-02-2041 Callable	Canada	Corporate - Non Convertible	540,000	532	494
Greater Toronto Airports Authority 3.15% 10-05-2051	Canada	Corporate - Non Convertible	430,000	300	301
¹ Great-West Lifeco Inc. 3.34% 02-28-2028 Callable 2027	Canada	Corporate - Non Convertible	71,000	77	65
¹ Great-West Lifeco Inc. 2.38% 05-14-2030	Canada	Corporate - Non Convertible	602,000	531	502
¹ Great-West Lifeco Inc. 6.67% 03-21-2033	Canada	Corporate - Non Convertible	620,000	868	658
¹ Great-West Lifeco Inc. 6.00% 11-16-2039	Canada	Corporate - Non Convertible	163,000	238	169
¹ Great-West Lifeco Inc. 2.98% 07-08-2050	Canada	Corporate - Non Convertible	320,000	307	211
H&R Real Estate Investment Trust 3.37% 01-30-2024 Callable 2023	Canada	Corporate - Non Convertible	56,000	55	56
H&R Real Estate Investment Trust 4.07% 06-16-2025 Callable 2025	Canada	Corporate - Non Convertible	320,000	303	307
H&R Real Estate Investment Trust 2.63% 02-19-2027	Canada	Corporate - Non Convertible	510,000	457	448
Halifax International Airport Authority 4.89% 11-15-2050	Canada	Corporate - Non Convertible	137,000	136	123
Halifax International Airport 3.68% 05-03-2051	Canada	Corporate - Non Convertible	88,000	65	64
Health Montreal Collective LP 6.72% 09-30-2049	Canada	Corporate - Non Convertible	1,269,665	1,579	1,311
Heathrow Funding Ltd. 3.25% 05-21-2025	United Kingdom	Corporate - Non Convertible	361,000	351	346
Heathrow Funding Ltd. 2.69% 10-13-2027	United Kingdom	Corporate - Non Convertible	600,000	561	534
Heathrow Funding Ltd. 3.40% 03-08-2028	United Kingdom	Corporate - Non Convertible	489,000	505	443
Heathrow Funding Ltd. 3.79% 09-04-2030 Callable 2030	United Kingdom	Corporate - Non Convertible	527,000	477	462
Heathrow Funding Ltd. 3.66% 01-13-2031	United Kingdom	Corporate - Non Convertible	710,000	599	613
Heathrow Funding Ltd. 3.73% 04-13-2033	United Kingdom	Corporate - Non Convertible	340,000	293	281
Honda Canada Finance Inc. 3.44% 05-23-2025	Canada	Corporate - Non Convertible	1,014,000	988	977
Honda Canada Finance Inc. 1.34% 03-17-2026	Canada	Corporate - Non Convertible	197,000	177	178
Honda Canada Finance Inc. 4.87% 09-23-2027	Canada	Corporate - Non Convertible	470,000	473	456
Honda Canada Finance Inc. 1.65% 02-25-2028	Canada	Corporate - Non Convertible	450,000	383	381
The Hospital for Sick Children 5.22% 12-16-2049	Canada	Corporate - Non Convertible	409,000	482	404
The Hospital for Sick Children 3.42% 12-07-2057 Callable 2057	Canada	Corporate - Non Convertible	50,000	53	36
Hospital Infrastructure Partners (NOH) Partnership 5.44% 01-31-2045	Canada	Corporate - Non Convertible	472,665	480	451
HSBC Bank Canada 3.40% 03-24-2025	Canada	Corporate - Non Convertible	1,228,000	1,196	1,188
HSBC Bank Canada 1.78% 05-20-2026	Canada	Corporate - Non Convertible	220,000	195	200
Hydro One Inc. 1.76% 02-28-2025	Canada	Corporate - Non Convertible	600,000	557	570
Hydro One Inc. 4.91% 01-27-2028	Canada	Corporate - Non Convertible	146,000	152	144
Hydro One Inc. 3.02% 04-05-2029	Canada	Corporate - Non Convertible	550,000	491	496
Hydro One Inc. 7.35% 06-03-2030	Canada	Corporate - Non Convertible	1,350,000	1,584	1,488
Hydro One Inc. 6.93% 06-01-2032	Canada	Corporate - Non Convertible	1,144,000	1,706	1,253
Hydro One Inc. 5.36% 05-20-2036	Canada	Corporate - Non Convertible	2,493,000	3,098	2,482
Hydro One Inc. 4.89% 03-13-2037	Canada	Corporate - Non Convertible	146,000	193	139
Hydro One Inc. 5.49% 07-16-2040	Canada	Corporate - Non Convertible	364,000	399	368
Hydro One Inc. 4.59% 10-09-2043 Callable 2043	Canada	Corporate - Non Convertible	504,000	507	457
Hydro One Inc. 4.17% 06-06-2044 Callable	Canada	Corporate - Non Convertible	250,000	313	213
Hydro One Inc. 3.91% 02-23-2046 Callable 2045	Canada	Corporate - Non Convertible	350,000	276	284
Hydro One Inc. 3.72% 11-18-2047	Canada	Corporate - Non Convertible	25,000	28	20
Hydro One Inc. 3.63% 06-25-2049 Callable 2048	Canada	Corporate - Non Convertible	44,000	48	34
Hydro One Inc. 2.71% 02-28-2050	Canada	Corporate - Non Convertible	1,405,000	931	893
Hydro One Inc. 3.10% 09-15-2051	Canada	Corporate - Non Convertible	395,000	283	270
Hydro One Inc. 4.00% 12-22-2051	Canada	Corporate - Non Convertible	320,000	317	260

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	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Hydro Ottawa Holding Inc. 2.614% 02-03-2025 Callable 2024	Canada	Corporate - Non Convertible	120,000	116	115
Hydro Ottawa Holding Inc. 3.99% 05-14-2043	Canada	Corporate - Non Convertible	190,000	171	154
Hyundai Capital Canada Inc. 2.01% 05-12-2026	South Korea	Corporate - Non Convertible	1,434,000	1,336	1,297
Hyundai Capital Canada Inc. 3.20% 02-16-2027	Canada	Corporate - Non Convertible	32,000	30	29
iA Financial Corp. Inc. F/R 02-21-2030 Callable 2025	Canada	Corporate - Non Convertible	330,000	304	313
iA Financial Corp. Inc. F/R 09-24-2031	Canada	Corporate - Non Convertible	80,000	73	73
iA Financial Corp. Inc. F/R 02-25-2032	Canada	Corporate - Non Convertible	210,000	200	191
¹ IGM Financial Inc. 3.44% 01-26-2027 Callable	Canada	Corporate - Non Convertible	140,000	131	130
¹ IGM Financial Inc. 7.00% 12-31-2032	Canada	Corporate - Non Convertible	773,000	1,090	832
¹ IGM Financial Inc. 7.11% 03-07-2033	Canada	Corporate - Non Convertible	176,000	246	191
¹ IGM Financial Inc. 6.00% 12-10-2040 Callable 2040	Canada	Corporate - Non Convertible	156,000	202	159
¹ IGM Financial Inc. 4.12% 12-09-2047 Callable 2047	Canada	Corporate - Non Convertible	186,000	174	147
The Independent Order Of Foresters F/R 10-15-2035 Callable 2030	Canada	Corporate - Non Convertible	280,000	233	220
Intact Financial Corp. 3.69% 03-24-2025	Canada	Corporate - Non Convertible	604,000	586	587
Intact Financial Corp. 3.77% 03-02-2026 MTN	Canada	Corporate - Non Convertible	790,000	761	757
Intact Financial Corp. 2.85% 06-07-2027 Callable 2027	Canada	Corporate - Non Convertible	80,000	74	73
Intact Financial Corp. 2.95% 12-16-2050	Canada	Corporate - Non Convertible	516,000	472	334
Intact Financial Corp. 3.77% 05-20-2053	Canada	Corporate - Non Convertible	270,000	236	204
Inter Pipeline Ltd. 2.73% 04-18-2024 Callable 2024	Canada	Corporate - Non Convertible	125,000	121	123
Inter Pipeline Ltd. 3.17% 03-24-2025 Callable 2024 MTN	Canada	Corporate - Non Convertible	480,000	452	460
Inter Pipeline Ltd. 3.48% 12-16-2026 Callable 2026	Canada	Corporate - Non Convertible	953,000	911	883
Inter Pipeline Ltd. 4.23% 06-01-2027	Canada	Corporate - Non Convertible	374,000	407	351
Inter Pipeline Ltd. 5.71% 05-29-2030	Canada	Corporate - Non Convertible	440,000	440	424
Inter Pipeline Ltd. 3.98% 11-25-2031	Canada	Corporate - Non Convertible	540,000	450	454
Inter Pipeline Ltd. 5.85% 05-18-2032	Canada	Corporate - Non Convertible	368,000	355	350
Inter Pipeline Ltd. 4.64% 05-30-2044 Callable 2043	Canada	Corporate - Non Convertible	553,000	497	423
Inter Pipeline Ltd. 5.09% 11-27-2051	Canada	Corporate - Non Convertible	645,000	562	515
Ivanhoe Cambridge II Inc. 2.30% 12-12-2024 Callable 2024	Canada	Corporate - Non Convertible	240,000	228	231
John Deere Financial Inc. 1.09% 07-17-2024	United States	Corporate - Non Convertible	112,000	105	108
John Deere Financial Inc. 2.41% 01-14-2025	United States	Corporate - Non Convertible	460,000	436	442
John Deere Financial Inc. 1.63% 04-09-2026	United States	Corporate - Non Convertible	1,785,000	1,688	1,629
JPMorgan Chase & Co. 1.90% 03-05-2028	United States	Corporate - Non Convertible	1,337,000	1,210	1,176
Keyera Corp. 3.96% 05-29-2030	Canada	Corporate - Non Convertible	170,000	148	151
Keyera Corp. 5.02% 03-28-2032	Canada	Corporate - Non Convertible	801,000	768	743
Laurentian Bank of Canada 1.95% 03-17-2025	Canada	Corporate - Non Convertible	989,000	910	931
Laurentian Bank of Canada 3.55% 04-20-2027	Canada	Corporate - Non Convertible	235,000	233	221
Lloyds Banking Group PLC 3.50% 02-03-2025	United Kingdom	Corporate - Non Convertible	534,000	513	516
Loblaw Companies Ltd. 6.45% 02-09-2028 Callable	Canada	Corporate - Non Convertible	854,000	1,084	873
Loblaw Companies Ltd. 4.49% 12-11-2028 Callable 2028	Canada	Corporate - Non Convertible	220,000	253	211
Loblaw Companies Ltd. 6.50% 01-22-2029	Canada	Corporate - Non Convertible	82,000	108	85
Loblaw Companies Ltd. 2.28% 05-07-2030 Callable 2030	Canada	Corporate - Non Convertible	181,000	187	150
Loblaw Companies Ltd. 6.54% 02-17-2033 Callable	Canada	Corporate - Non Convertible	553,000	652	576
Loblaw Companies Ltd. 6.15% 01-29-2035 Callable	Canada	Corporate - Non Convertible	370,000	377	377
Loblaw Companies Ltd. 5.90% 01-18-2036 Callable	Canada	Corporate - Non Convertible	138,000	185	138
Loblaw Cos Ltd. 5.34% 09-13-2052	Canada	Corporate - Non Convertible	316,000	298	299
Lower Mattagami Energy LP 4.85% 10-31-2033	Canada	Corporate - Non Convertible	430,000	453	414
Lower Mattagami Energy LP 5.14% 05-18-2041	Canada	Corporate - Non Convertible	266,000	370	260
Lower Mattagami Energy LP 4.94% 09-21-2043	Canada	Corporate - Non Convertible	130,000	181	124
Lower Mattagami Energy LP 4.18% 02-23-2046	Canada	Corporate - Non Convertible	188,000	192	161
Lower Mattagami Energy LP 4.18% 04-23-2052	Canada	Corporate - Non Convertible	135,000	190	113
Macquarie Group Ltd. F/R 08-21-2029	Australia	Corporate - Non Convertible	500,000	471	422
Magna International Inc. 4.95% 01-31-2031	Canada	Corporate - Non Convertible	320,000	329	307
Manulife Bank of Canada 2.38% 11-19-2024	Canada	Corporate - Non Convertible	480,000	458	463
Manulife Bank of Canada 1.34% 02-26-2026	Canada	Corporate - Non Convertible	500,000	444	453
Manulife Bank of Canada 1.54% 09-14-2026	Canada	Corporate - Non Convertible	278,000	262	248
Manulife Bank of Canada 2.86% 02-16-2027	Canada	Corporate - Non Convertible	410,000	369	376
Manulife Finance (Delaware) LP 5.06% 12-15-2041	Canada	Corporate - Non Convertible	590,000	548	534
Manulife Financial Corp. F/R 08-20-2029 Callable 2024	Canada	Corporate - Non Convertible	1,440,000	1,525	1,403
Manulife Financial Corp. F/R 05-12-2030 Callable 2025	Canada	Corporate - Non Convertible	239,000	230	225
Manulife Financial Corp. F/R 03-10-2033	Canada	Corporate - Non Convertible	1,240,000	1,252	1,204
Manulife Financial Corp. 2.82% 05-13-2035	Canada	Corporate - Non Convertible	420,000	346	345
MCAP Commercial LP 3.74% 08-25-2025	Canada	Corporate - Non Convertible	239,000	232	224
McDonald's Corp. 3.13% 03-04-2025 Callable 2025	United States	Corporate - Non Convertible	1,100,000	1,062	1,063

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BONDS (cont'd)					
McGill University 3.98% 01-29-2056	Canada	Corporate - Non Convertible	5,000	6	4
McMaster University 3.41% 06-17-2071	Canada	Corporate - Non Convertible	365,000	365	243
Metro Inc. 3.39% 12-06-2027 Callable 2027	Canada	Corporate - Non Convertible	128,000	119	118
Metro Inc. 5.97% 10-15-2035	Canada	Corporate - Non Convertible	1,035,000	1,088	1,057
Metro Inc. 4.27% 12-04-2047 Callable 2047	Canada	Corporate - Non Convertible	859,000	911	694
Metropolitan Life Global Fund 3.39% 04-09-2030	United States	Corporate - Non Convertible	732,000	695	640
Metropolitan Life Global Funding I 1.95% 03-20-2028	United States	Corporate - Non Convertible	360,000	306	307
Metropolitan Life Global Funding I 2.45% 01-12-2029	United States	Corporate - Non Convertible	1,191,000	1,094	1,019
Molson Coors International LP 3.44% 07-15-2026 Callable	United States	Corporate - Non Convertible	784,000	829	736
Mondelez International Inc. 3.25% 03-07-2025 Callable 2025	United States	Corporate - Non Convertible	786,000	835	758
Morgan Stanley F/R 08-04-2027	United States	Corporate - Non Convertible	1,004,000	904	897
Mountain View Partners GP 3.97% 03-31-2051	Canada	Corporate - Non Convertible	625,990	525	481
Mutual Life Assurance Co. of Canada 6.30% 05-15-2028	Canada	Corporate - Non Convertible	200,000	261	202
National Australia Bank Ltd. F/R 06-12-2030 Callable 2025	Australia	Corporate - Non Convertible	876,000	847	824
National Bank of Canada 2.58% 02-03-2025	Canada	Corporate - Non Convertible	2,010,000	1,904	1,928
National Bank of Canada 5.30% 11-03-2025	Canada	Corporate - Non Convertible	670,000	682	663
National Bank of Canada 1.53% 06-15-2026	Canada	Corporate - Non Convertible	162,000	146	146
National Bank of Canada F/R 08-18-2026 Callable 2025	Canada	Corporate - Non Convertible	630,000	566	583
National Bank of Canada 2.24% 11-04-2026	Canada	Corporate - Non Convertible	484,000	435	437
National Bank of Canada 5.22% 06-14-2028	Canada	Corporate - Non Convertible	792,000	785	773
National Bank of Canada F/R 08-16-2032	Canada	Corporate - Non Convertible	510,000	507	493
National Grid Electricity Transmission PLC 2.30% 06-22-2029	United Kingdom	Corporate - Non Convertible	737,000	692	616
National Grid Electricity Transmission PLC 5.22% 09-16-2031	United Kingdom	Corporate - Non Convertible	440,000	436	420
NAV CANADA 7.40% 06-01-2027	Canada	Corporate - Non Convertible	263,000	294	281
NAV Canada 2.06% 05-29-2030	Canada	Corporate - Non Convertible	200,000	208	166
NAV CANADA 3.53% 02-23-2046 Callable 2045	Canada	Corporate - Non Convertible	380,000	350	297
NAV Canada 3.29% 03-30-2048 Callable 2047	Canada	Corporate - Non Convertible	144,000	155	107
NAV Canada 3.21% 09-29-2050 Callable 2050	Canada	Corporate - Non Convertible	114,000	129	82
NAV Canada 2.92% 09-29-2051	Canada	Corporate - Non Convertible	642,000	521	432
Nestlé Holdings Inc. 2.19% 01-26-2029	United States	Corporate - Non Convertible	2,051,000	1,867	1,773
New York Life Global Funding 2.00% 04-17-2028	United States	Corporate - Non Convertible	1,280,000	1,136	1,105
Nissan Canada Inc. 2.10% 09-22-2025	Canada	Corporate - Non Convertible	428,000	398	392
North Battleford Power LP 4.96% 12-31-2032	Canada	Corporate - Non Convertible	233,262	235	223
North West Redwater Partnership Co. Ltd. 3.20% 04-24-2026	Canada	Corporate - Non Convertible	372,000	353	352
North West Redwater Partnership Co. Ltd. 2.80% 06-01-2027	Canada	Corporate - Non Convertible	675,000	721	615
North West Redwater Partnership Co. Ltd. 2.80% 06-01-2031	Canada	Corporate - Non Convertible	408,000	344	339
North West Redwater Partnership Co. Ltd. 3.70% 02-23-2043 Callable 2042	Canada	Corporate - Non Convertible	290,000	241	225
North West Redwater Partnership 4.15% 06-01-2033	Canada	Corporate - Non Convertible	1,516,000	1,680	1,359
North West Redwater Partnership 4.35% 01-10-2039	Canada	Corporate - Non Convertible	999,000	876	869
North West Redwater Partnership 3.65% 06-01-2035 Callable 2034	Canada	Corporate - Non Convertible	712,000	791	594
North West Redwater Partnership 4.75% 06-01-2037 Callable 2036	Canada	Corporate - Non Convertible	760,000	938	695
North West Redwater Partnership 3.75% 06-01-2051	Canada	Corporate - Non Convertible	14,000	14	10
Northern Courier Pipeline LP 3.37% 06-30-2042	Canada	Corporate - Non Convertible	349,449	307	294
Nouvelle Autoroute 30 Financement Inc. 3.74% 12-31-2032	Canada	Corporate - Non Convertible	890	1	1
Nouvelle Autoroute 30 Financement Inc. 3.75% 03-31-2033	Canada	Corporate - Non Convertible	637,369	594	567
Nouvelle Autoroute 30 Financement Inc. 4.11% 03-31-2042	Canada	Corporate - Non Convertible	234,309	209	192
Nouvelle Autoroute 30 Financement Inc. 4.12% 06-30-2042	Canada	Corporate - Non Convertible	247,592	213	203
Nova Scotia Power Inc. 5.67% 11-14-2035	Canada	Corporate - Non Convertible	191,000	254	187
Nova Scotia Power Inc. 5.95% 07-27-2039 Callable	Canada	Corporate - Non Convertible	250,000	275	251
Nova Scotia Power Inc. 5.61% 06-15-2040	Canada	Corporate - Non Convertible	316,000	395	306
Nova Scotia Power Inc. 4.15% 03-06-2042	Canada	Corporate - Non Convertible	332,000	399	268
Nova Scotia Power Inc. 4.50% 07-20-2043	Canada	Corporate - Non Convertible	340,000	442	286
Nova Scotia Power Inc. 3.61% 05-01-2045	Canada	Corporate - Non Convertible	410,000	322	298
Nova Scotia Power Inc. 3.57% 04-05-2049 Callable 2048	Canada	Corporate - Non Convertible	386,000	280	271
OMERS Realty Corp. 3.33% 11-12-2024	Canada	Corporate - Non Convertible	880,000	858	858
OMERS Realty Corp. 3.24% 10-04-2027 Callable 2027	Canada	Corporate - Non Convertible	148,000	138	135
OMERS Realty Corp. 3.63% 06-05-2030 Callable 2030	Canada	Corporate - Non Convertible	1,010,000	1,114	895
Ontario Power Generation Inc. 2.89% 04-08-2025 Callable 2025	Canada	Corporate - Non Convertible	450,000	431	433
Ontario Power Generation Inc. 1.17% 04-22-2026 Callable 2026	Canada	Corporate - Non Convertible	1,030,000	911	926
Ontario Power Generation Inc. 2.98% 09-13-2029	Canada	Corporate - Non Convertible	162,000	168	143
Ontario Power Generation Inc. 3.22% 04-08-2030 Callable 2030	Canada	Corporate - Non Convertible	616,000	586	544
Ontario Power Generation Inc. 4.92% 07-19-2032	Canada	Corporate - Non Convertible	82,000	85	79

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BONDS (cont'd)					
Ontario Power Generation Inc. 4.25% 01-18-2049 Callable 2048	Canada	Corporate - Non Convertible	362,000	339	301
Ontario Power Generation Inc. 3.65% 09-13-2050	Canada	Corporate - Non Convertible	734,000	751	546
Ontario Power Generation Inc. 2.95% 02-21-2051	Canada	Corporate - Non Convertible	420,000	262	270
Pembina Pipeline Corp. 3.54% 02-03-2025 Callable	Canada	Corporate - Non Convertible	720,000	705	699
Pembina Pipeline Corp. 3.71% 08-11-2026 Callable 2026	Canada	Corporate - Non Convertible	74,000	71	70
Pembina Pipeline Corp. 4.24% 06-15-2027 Callable 2027	Canada	Corporate - Non Convertible	327,000	366	310
Pembina Pipeline Corp. 4.02% 03-27-2028 Callable 2027	Canada	Corporate - Non Convertible	1,388,000	1,392	1,287
Pembina Pipeline Corp. 3.62% 04-03-2029 Callable 2029	Canada	Corporate - Non Convertible	194,000	213	174
Pembina Pipeline Corp. 3.53% 12-10-2031	Canada	Corporate - Non Convertible	560,000	459	469
Pembina Pipeline Corp. 4.75% 04-30-2043	Canada	Corporate - Non Convertible	750,000	615	614
Pembina Pipeline Corp. 4.81% 03-25-2044	Canada	Corporate - Non Convertible	182,000	158	149
Pembina Pipeline Corp. 4.74% 01-21-2047 Callable 2046 MTN	Canada	Corporate - Non Convertible	340,000	284	273
Pembina Pipeline Corp. 4.75% 03-26-2048 Callable 2047	Canada	Corporate - Non Convertible	834,000	780	667
Pembina Pipeline Corp. 4.54% 04-03-2049 Callable 2048	Canada	Corporate - Non Convertible	329,000	303	253
Pembina Pipeline Corp. 4.67% 05-28-2050	Canada	Corporate - Non Convertible	616,000	628	482
Pembina Pipeline Corp. 4.49% 12-10-2051	Canada	Corporate - Non Convertible	180,000	147	136
Plenary Health Bridgepoint LP 7.25% 08-31-2042	Canada	Corporate - Non Convertible	2,547	4	3
Plenary Health Hamilton LP 5.80% 05-31-2043	Canada	Corporate - Non Convertible	168,171	177	166
Plenary Properties LTAP LP 6.288% 01-31-2044	Canada	Asset Backed	427,838	478	442
¹ Power Corp. of Canada 8.57% 04-22-2039	Canada	Corporate - Non Convertible	150,000	209	190
¹ Power Corp. of Canada 4.81% 01-31-2047 Callable 2046	Canada	Corporate - Non Convertible	440,000	527	392
Primaris Real Estate Investment Trust 4.27% 03-30-2025	Canada	Corporate - Non Convertible	96,000	94	92
Primaris Real Estate Investment Trust 5.93% 03-29-2028	Canada	Corporate - Non Convertible	301,000	297	290
Prologis Inc. 5.25% 01-15-2031	United States	Corporate - Non Convertible	390,000	403	373
Reliance LP 3.84% 03-15-2025 Callable 2025	Canada	Corporate - Non Convertible	471,000	465	456
Reliance LP 3.75% 03-15-2026 Callable 2026	Canada	Corporate - Non Convertible	350,000	325	331
Reliance LP 2.68% 12-01-2027	Canada	Corporate - Non Convertible	330,000	297	288
Reliance LP 2.67% 08-01-2028	Canada	Corporate - Non Convertible	260,000	231	222
RioCan Real Estate Investment Trust 3.29% 02-12-2024 Series W	Canada	Corporate - Non Convertible	32,000	32	32
RioCan Real Estate Investment Trust 2.58% 02-12-2025	Canada	Corporate - Non Convertible	634,000	643	603
RioCan Real Estate Investment Trust 2.83% 11-08-2028	Canada	Corporate - Non Convertible	304,000	262	256
RioCan Real Estate Investment Trust 4.63% 05-01-2029	Canada	Corporate - Non Convertible	1,015,000	959	926
Rogers Communications Inc. 3.10% 04-15-2025	Canada	Corporate - Non Convertible	544,000	526	521
Rogers Communications Inc. 3.65% 03-31-2027	Canada	Corporate - Non Convertible	1,522,000	1,547	1,415
Rogers Communications Inc. 4.40% 11-02-2028	Canada	Corporate - Non Convertible	945,000	1,095	883
Rogers Communications Inc. 3.75% 04-15-2029	Canada	Corporate - Non Convertible	1,198,000	1,121	1,076
Rogers Communications Inc. 3.25% 05-01-2029 Callable 2029	Canada	Corporate - Non Convertible	890,000	900	778
Rogers Communications Inc. 3.30% 12-10-2029	Canada	Corporate - Non Convertible	633,000	565	546
Rogers Communications Inc. 2.90% 12-09-2030	Canada	Corporate - Non Convertible	484,000	431	395
Rogers Communications Inc. 4.25% 04-15-2032	Canada	Corporate - Non Convertible	242,000	223	212
Rogers Communications Inc. 6.68% 11-04-2039	Canada	Corporate - Non Convertible	587,000	735	600
Rogers Communications Inc. 6.75% 11-09-2039	Canada	Corporate - Non Convertible	695,000	790	714
Rogers Communications Inc. 6.11% 08-25-2040	Canada	Corporate - Non Convertible	576,000	619	556
Rogers Communications Inc. 6.56% 03-22-2041	Canada	Corporate - Non Convertible	318,000	336	321
Rogers Communications Inc. 4.25% 12-09-2049	Canada	Corporate - Non Convertible	252,000	262	185
Rogers Communications Inc. 5.25% 04-15-2052	Canada	Corporate - Non Convertible	984,000	931	842
Royal Bank of Canada 2.61% 11-01-2024	Canada	Corporate - Non Convertible	2,755,000	2,679	2,666
Royal Bank of Canada 4.93% 07-16-2025	Canada	Corporate - Non Convertible	36,000	40	36
Royal Bank of Canada 3.37% 09-29-2025	Canada	Corporate - Non Convertible	4,002,000	3,830	3,819
Royal Bank of Canada 1.59% 05-04-2026	Canada	Corporate - Non Convertible	720,000	690	651
Royal Bank of Canada 2.33% 01-28-2027	Canada	Corporate - Non Convertible	1,642,000	1,705	1,478
Royal Bank of Canada 4.61% 07-26-2027	Canada	Corporate - Non Convertible	1,636,000	1,614	1,572
Royal Bank of Canada 4.64% 01-17-2028	Canada	Corporate - Non Convertible	2,370,000	2,383	2,270
Royal Bank of Canada 1.83% 07-31-2028	Canada	Corporate - Non Convertible	1,144,000	1,066	964
Royal Bank of Canada F/R 07-25-2029	Canada	Corporate - Non Convertible	980,000	928	954
Royal Bank of Canada F/R 12-23-2029 Callable 2024	Canada	Corporate - Non Convertible	1,495,000	1,430	1,437
Royal Bank of Canada 5.23% 06-24-2030	Canada	Corporate - Non Convertible	1,000,000	1,001	970
Royal Bank of Canada F/R 06-30-2030 Callable 2025	Canada	Corporate - Non Convertible	996,000	908	928
Royal Bank of Canada F/R 11-03-2031	Canada	Corporate - Non Convertible	1,373,000	1,218	1,215
Royal Bank of Canada F/R 05-03-2032	Canada	Corporate - Non Convertible	2,206,000	1,994	1,971
Royal Bank of Canada F/R 01-28-2033	Canada	Corporate - Non Convertible	667,000	595	553
Royal Bank of Canada F/R 02-01-2033	Canada	Corporate - Non Convertible	1,190,000	1,172	1,131
Ryerson University 3.54% 05-04-2061	Canada	Corporate - Non Convertible	659,000	663	457

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SCHEDULE OF INVESTMENTS (cont'd)

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	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Saputo Inc. 2.83% 11-21-2023 Callable 2023	Canada	Corporate - Non Convertible	7,000	7	7
Saputo Inc. 3.61% 08-14-2025 Callable 2025	Canada	Corporate - Non Convertible	668,000	722	643
Saputo Inc. 1.42% 06-19-2026	Canada	Corporate - Non Convertible	960,000	825	859
Saputo Inc. 2.24% 06-16-2027 Callable 2027	Canada	Corporate - Non Convertible	40,000	40	36
Saputo Inc. 5.25% 11-29-2029	Canada	Corporate - Non Convertible	370,000	380	361
Sienna Senior Living Inc. 3.45% 02-27-2026 Callable 2026	Canada	Corporate - Non Convertible	480,000	455	444
Smart Real Estate Investment Trust 3.556% 02-06-2025 Series N	Canada	Corporate - Non Convertible	170,000	162	164
Smart Real Estate Investment Trust 3.44% 08-28-2026 Callable	Canada	Corporate - Non Convertible	781,000	831	722
SmartCentres Real Estate Investment Trust 2.31% 12-18-2028	Canada	Corporate - Non Convertible	408,000	392	334
SmartCentres Real Estate Investment Trust 3.53% 12-20-2029 Callable 2029	Canada	Corporate - Non Convertible	534,000	455	453
SmartCentres Real Estate Investment Trust 3.65% 12-11-2030	Canada	Corporate - Non Convertible	260,000	230	216
Sobeys Inc. 5.79% 10-06-2036	Canada	Corporate - Non Convertible	45,000	53	43
Sobeys Inc. 6.64% 06-07-2040	Canada	Corporate - Non Convertible	198,000	277	204
SSL Finance Inc. 4.10% 10-31-2045	Canada	Corporate - Non Convertible	338,192	290	284
Strait Crossing Development Inc. 6.17% 09-15-2031	Canada	Corporate - Non Convertible	82,811	82	78
Sun Life Financial Inc. F/R 11-21-2033	Canada	Corporate - Non Convertible	1,010,000	866	865
Sun Life Financial Inc. F/R 08-10-2034	Canada	Corporate - Non Convertible	368,000	348	345
Sun Life Financial Inc. F/R 10-01-2035	Canada	Corporate - Non Convertible	908,000	725	700
Sun Life Financial Inc. F/R 11-18-2036	Canada	Corporate - Non Convertible	1,179,000	971	954
Sun Life Financial Inc. F/R 05-29-2042	Canada	Corporate - Non Convertible	345,000	447	323
Suncor Energy Inc. 5.39% 03-26-2037 Callable	Canada	Corporate - Non Convertible	180,000	175	170
Suncor Energy Inc. 4.34% 09-13-2046 Callable 2046	Canada	Corporate - Non Convertible	380,000	317	301
Suncor Energy Inc. 3.95% 03-04-2051	Canada	Corporate - Non Convertible	397,000	381	288
Sysco Canada Inc. 3.65% 04-25-2025 Callable 2025	United States	Corporate - Non Convertible	696,000	683	673
TELUS Corp. 3.75% 03-10-2026 Callable 2025	Canada	Corporate - Non Convertible	609,000	586	583
TELUS Corp. 2.75% 07-08-2026	Canada	Corporate - Non Convertible	748,000	800	694
TELUS Corp. 2.35% 01-27-2028 Callable 2027	Canada	Corporate - Non Convertible	250,000	262	218
TELUS Corp. 3.63% 03-01-2028 Callable 2027	Canada	Corporate - Non Convertible	782,000	720	718
TELUS Corp. 3.30% 05-02-2029 Callable 2029	Canada	Corporate - Non Convertible	828,000	801	733
TELUS Corp. 5.00% 09-13-2029	Canada	Corporate - Non Convertible	315,000	306	303
TELUS Corp. 3.15% 02-19-2030 Callable 2029	Canada	Corporate - Non Convertible	1,493,000	1,330	1,284
TELUS Corp. 2.05% 10-07-2030	Canada	Corporate - Non Convertible	315,000	317	247
TELUS Corp. 5.25% 11-15-2032	Canada	Corporate - Non Convertible	1,102,000	1,127	1,045
TELUS Corp. 5.15% 11-26-2043	Canada	Corporate - Non Convertible	275,000	363	240
TELUS Corp. 4.85% 04-05-2044	Canada	Corporate - Non Convertible	873,000	781	731
TELUS Corp. 4.75% 01-17-2045 Callable	Canada	Corporate - Non Convertible	230,000	186	189
TELUS Corp. 4.40% 01-29-2046 Callable 2045	Canada	Corporate - Non Convertible	220,000	167	172
TELUS Corp. 4.70% 03-06-2048 Callable 2047	Canada	Corporate - Non Convertible	586,000	641	474
TELUS Corp. 3.95% 02-16-2050	Canada	Corporate - Non Convertible	454,000	337	322
TELUS Corp. 4.10% 04-05-2051	Canada	Corporate - Non Convertible	649,000	522	470
TELUS Corp. 5.65% 09-13-2052	Canada	Corporate - Non Convertible	430,000	431	398
Teranet Holdings LP 3.54% 06-11-2025	Canada	Corporate - Non Convertible	390,000	375	372
Teranet Holdings LP 3.72% 02-23-2029	Canada	Corporate - Non Convertible	324,000	298	286
Teranet Holdings LP 5.754% 12-17-2040	Canada	Asset Backed	693,000	721	626
Teranet Holdings LP 6.10% 06-17-2041	Canada	Corporate - Non Convertible	94,000	97	88
Thomson Reuters Corp. 2.24% 05-14-2025 Callable 2025	Canada	Corporate - Non Convertible	1,077,000	1,008	1,020
TMX Group Ltd. 2.30% 12-11-2024 Callable 2024	Canada	Corporate - Non Convertible	230,000	220	223
TMX Group Ltd. 3.78% 06-05-2028 Callable 2028	Canada	Corporate - Non Convertible	17,000	17	16
Toromont Industries Ltd. 3.84% 10-27-2027 Callable	Canada	Corporate - Non Convertible	487,000	475	456
Toronto Hydro Corp. 2.43% 12-11-2029	Canada	Corporate - Non Convertible	366,000	400	315
Toronto Hydro Corp. 1.50% 10-15-2030	Canada	Corporate - Non Convertible	143,000	142	112
Toronto Hydro Corp. 5.54% 05-21-2040	Canada	Corporate - Non Convertible	190,000	245	195
Toronto Hydro Corp. 4.08% 09-16-2044 Callable 2044	Canada	Corporate - Non Convertible	346,000	446	294
Toronto Hydro Corp. 3.55% 07-28-2045 Callable 2045	Canada	Corporate - Non Convertible	140,000	123	109
Toronto Hydro Corp. 3.48% 02-28-2048 Callable 2047	Canada	Corporate - Non Convertible	250,000	188	189
Toronto Hydro Corp. 2.99% 12-10-2049	Canada	Corporate - Non Convertible	380,000	255	258
Toronto Hydro Corp. 3.27% 10-18-2051	Canada	Corporate - Non Convertible	560,000	449	398
The Toronto-Dominion Bank 2.50% 12-02-2024	Canada	Corporate - Non Convertible	1,573,000	1,663	1,516
The Toronto-Dominion Bank 1.94% 03-13-2025	Canada	Corporate - Non Convertible	1,170,000	1,079	1,108
The Toronto-Dominion Bank 2.67% 09-09-2025	Canada	Corporate - Non Convertible	3,780,000	3,570	3,563
The Toronto-Dominion Bank 2.26% 01-07-2027	Canada	Corporate - Non Convertible	2,357,000	2,101	2,119
The Toronto-Dominion Bank 4.21% 06-01-2027	Canada	Corporate - Non Convertible	1,750,000	1,729	1,660

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SCHEDULE OF INVESTMENTS (cont'd)

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	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
The Toronto-Dominion Bank 5.38% 10-21-2027	Canada	Corporate - Non Convertible	1,500,000	1,523	1,478
The Toronto-Dominion Bank 4.48% 01-18-2028	Canada	Corporate - Non Convertible	3,440,000	3,447	3,274
The Toronto-Dominion Bank 1.89% 03-08-2028	Canada	Corporate - Non Convertible	255,000	217	218
The Toronto-Dominion Bank 1.90% 09-11-2028	Canada	Corporate - Non Convertible	1,381,000	1,267	1,164
The Toronto-Dominion Bank 4.68% 01-08-2029	Canada	Corporate - Non Convertible	1,600,000	1,576	1,527
The Toronto-Dominion Bank F/R 07-25-2029 Callable 2024	Canada	Corporate - Non Convertible	650,000	628	635
The Toronto-Dominion Bank F/R 04-22-2030 Callable 2025	Canada	Corporate - Non Convertible	2,725,000	2,607	2,599
The Toronto-Dominion Bank 4.86% 03-04-2031 Callable 2026	Canada	Corporate - Non Convertible	788,000	768	766
The Toronto-Dominion Bank F/R 01-26-2032 Callable 2027	Canada	Corporate - Non Convertible	1,233,000	1,137	1,118
Tourmaline Oil Corp. 2.08% 01-25-2028	Canada	Corporate - Non Convertible	360,000	305	311
Toyota Credit Canada Inc. 2.31% 10-23-2024	Canada	Corporate - Non Convertible	1,357,000	1,410	1,312
Toyota Credit Canada Inc. 2.11% 02-26-2025	Canada	Corporate - Non Convertible	480,000	457	457
Toyota Credit Canada Inc. 2.73% 08-25-2025	Canada	Corporate - Non Convertible	370,000	344	351
Toyota Credit Canada Inc. 1.18% 02-23-2026	Canada	Corporate - Non Convertible	270,000	240	244
Toyota Credit Canada Inc. 1.66% 07-20-2026	Canada	Corporate - Non Convertible	150,000	133	135
TransCanada PipeLines Ltd. 3.30% 07-17-2025 Callable 2025 MTN	Canada	Corporate - Non Convertible	242,000	233	232
TransCanada PipeLines Ltd. 7.31% 01-15-2027	Canada	Corporate - Non Convertible	500,000	524	513
TransCanada PipeLines Ltd. 3.80% 04-05-2027 Callable 2027	Canada	Corporate - Non Convertible	859,000	825	805
TransCanada PipeLines Ltd. 6.28% 05-26-2028	Canada	Corporate - Non Convertible	1,214,000	1,405	1,220
TransCanada PipeLines Ltd. 6.89% 08-07-2028	Canada	Corporate - Non Convertible	659,000	813	679
TransCanada PipeLines Ltd. 5.65% 06-20-2029	Canada	Corporate - Non Convertible	243,000	239	236
TransCanada Pipelines Ltd. 3.00% 09-18-2029 Callable 2029	Canada	Corporate - Non Convertible	517,000	525	445
TransCanada PipeLines Ltd. 6.50% 12-09-2030	Canada	Corporate - Non Convertible	865,000	1,151	864
TransCanada PipeLines Ltd. 2.97% 06-09-2031	Canada	Corporate - Non Convertible	473,000	394	385
TransCanada PipeLines Ltd. 5.33% 05-12-2032	Canada	Corporate - Non Convertible	1,120,000	1,131	1,064
TransCanada PipeLines Ltd. 8.05% 02-17-2039	Canada	Corporate - Non Convertible	102,000	130	119
TransCanada PipeLines Ltd. 4.35% 06-06-2046 Callable 2045	Canada	Corporate - Non Convertible	643,000	490	493
TransCanada PipeLines Ltd. 4.33% 09-16-2047 Callable 2047	Canada	Corporate - Non Convertible	730,000	634	554
TransCanada PipeLines Ltd. 4.18% 07-03-2048 Callable 2048	Canada	Corporate - Non Convertible	1,058,000	938	779
TransCanada Pipelines Ltd. 4.34% 10-15-2049 Callable 2049	Canada	Corporate - Non Convertible	784,000	669	589
TransCanada PipeLines Ltd. 5.92% 05-12-2052	Canada	Corporate - Non Convertible	271,000	277	258
Transcontinental Inc. 2.67% 02-03-2025	Canada	Corporate - Non Convertible	242,000	232	230
Transurban Finance Co. Pty. Ltd. 4.56% 11-14-2028 Callable 2028	Australia	Corporate - Non Convertible	380,000	370	355
Union Gas Ltd. 3.19% 09-17-2025 Callable	Canada	Corporate - Non Convertible	312,000	345	298
Union Gas Ltd. 2.81% 06-01-2026 Callable	Canada	Corporate - Non Convertible	500,000	544	468
Union Gas Ltd. 2.88% 11-22-2027 Callable 2027	Canada	Corporate - Non Convertible	118,000	130	107
Union Gas Ltd. 5.46% 09-11-2036	Canada	Corporate - Non Convertible	350,000	347	349
Union Gas Ltd. 6.05% 09-02-2038	Canada	Corporate - Non Convertible	129,000	185	136
Union Gas Ltd. 5.20% 07-23-2040 Callable	Canada	Corporate - Non Convertible	148,000	203	143
Union Gas Ltd. 4.88% 06-21-2041	Canada	Corporate - Non Convertible	305,000	375	284
Union Gas Ltd. 4.20% 06-02-2044 Callable 2043	Canada	Corporate - Non Convertible	1,046,000	1,256	883
Union Gas Ltd. 3.80% 06-01-2046 Callable	Canada	Corporate - Non Convertible	430,000	378	337
University of Ottawa 6.28% 04-15-2043 (Private Placement)	Canada	Corporate - Non Convertible	300,000	357	329
University of Ottawa 2.64% 02-13-2060 Callable 2059	Canada	Corporate - Non Convertible	800,000	681	451
University of Toronto 5.84% 12-15-2043	Canada	Corporate - Non Convertible	44,000	51	47
University of Toronto 4.94% 11-16-2045	Canada	Corporate - Non Convertible	450,000	566	426
Vancouver Airport Authority 2.17% 06-23-2025	Canada	Corporate - Non Convertible	246,000	232	232
Vancouver Airport Authority 3.857% 11-10-2045 Callable	Canada	Corporate - Non Convertible	130,000	120	107
Vancouver Airport Authority 3.66% 11-23-2048 Callable 2048	Canada	Corporate - Non Convertible	618,000	525	484
Vancouver Airport Authority 2.87% 10-18-2049	Canada	Corporate - Non Convertible	270,000	181	181
Vancouver Airport Authority 2.80% 09-21-2050 Callable 2050	Canada	Corporate - Non Convertible	187,000	177	122
Vancouver International Airport Authority 7.43% 12-07-2026	Canada	Corporate - Non Convertible	53,000	60	56
Ventas Canada Finance Ltd. 4.125% 09-30-2024 Callable 2024	United States	Corporate - Non Convertible	477,000	467	469
Ventas Canada Finance Ltd. 2.45% 01-04-2027	United States	Corporate - Non Convertible	338,000	308	301
Ventas Canada Finance Ltd. 5.40% 04-21-2028	United States	Corporate - Non Convertible	480,000	486	464
Ventas Canada Finance Ltd. 3.30% 12-01-2031	United States	Corporate - Non Convertible	180,000	144	145
Verizon Communications Inc. 2.38% 03-22-2028	United States	Corporate - Non Convertible	880,000	781	764
Verizon Communications Inc. 2.50% 05-16-2030 Callable 2030	United States	Corporate - Non Convertible	566,000	484	465
Verizon Communications Inc. 3.63% 05-16-2050	United States	Corporate - Non Convertible	626,000	588	430
Verizon Communications Inc. 4.05% 03-22-2051	United States	Corporate - Non Convertible	250,000	213	185
VW Credit Canada Inc. 2.85% 09-26-2024	Germany	Corporate - Non Convertible	422,000	444	410
VW Credit Canada Inc. 2.05% 12-10-2024	Germany	Corporate - Non Convertible	140,000	131	134
VW Credit Canada Inc. 2.45% 12-10-2026	Germany	Corporate - Non Convertible	1,030,000	942	928

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SCHEDULE OF INVESTMENTS (cont'd)

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	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
The Walt Disney Co. 2.76% 10-07-2024	United States	Corporate - Non Convertible	1,226,000	1,275	1,192
The Walt Disney Co. 3.06% 03-30-2027	United States	Corporate - Non Convertible	1,030,000	947	949
Waste Management of Canada Corp. 2.60% 09-23-2026 Callable 2026	Canada	Corporate - Non Convertible	456,000	440	421
Wells Fargo & Co. 2.51% 10-27-2023	United States	Corporate - Non Convertible	88,000	86	88
Wells Fargo & Co. 3.874% 05-21-2025 MTN	United States	Corporate - Non Convertible	2,102,000	2,029	2,024
Wells Fargo & Co. 2.98% 05-19-2026	United States	Corporate - Non Convertible	896,000	827	833
Wells Fargo & Co. 2.49% 02-18-2027	United States	Corporate - Non Convertible	498,000	511	446
Welltower Inc. 2.95% 01-15-2027 Callable 2026	United States	Corporate - Non Convertible	260,000	241	233
Westcoast Energy Inc. 3.43% 09-12-2024 Callable	Canada	Corporate - Non Convertible	715,000	770	700
Westcoast Energy Inc. 7.30% 12-18-2026 Callable	Canada	Corporate - Non Convertible	103,000	133	106
Westcoast Energy Inc. 7.15% 03-20-2031	Canada	Corporate - Non Convertible	170,000	182	178
Westcoast Energy Inc. 4.79% 10-28-2041	Canada	Corporate - Non Convertible	170,000	145	146
WSP Global Inc. 2.41% 04-19-2028	Canada	Corporate - Non Convertible	32,000	32	28
York University 6.48% 03-07-2042	Canada	Provincial Governments	132,000	168	147
Total bonds				417,816	386,056
Transaction costs				–	–
Total investments				417,816	386,056
Derivative instruments (see schedule of derivative instruments)					(30)
Cash and cash equivalents					2,444
Other assets less liabilities					2,673
Net assets attributable to unitholders					391,143

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

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SUMMARY OF INVESTMENT PORTFOLIO

SEPTEMBER 30, 2023

PORTFOLIO ALLOCATION	% OF NAV
Bonds	99.3
<i>Bonds</i>	98.7
<i>Long bond futures</i>	0.6
Other assets (liabilities)	0.7
Cash and cash equivalents	–

REGIONAL ALLOCATION	% OF NAV
Canada	90.3
United States	7.3
United Kingdom	1.2
Other assets (liabilities)	0.7
Australia	0.4
France	0.1
Cash and cash equivalents	–

SECTOR ALLOCATION	% OF NAV
Corporate bonds – Financial	41.7
Corporate bonds – Energy	18.6
Corporate bonds – Infrastructure	12.7
Corporate bonds – Communication	9.3
Corporate bonds – Industrial	9.0
Corporate bonds – Real estate	6.4
Provincial bonds	0.7
Other assets (liabilities)	0.7
Federal bonds	0.7
Corporate bonds – Securitization	0.1
Municipal bonds	0.1
Cash and cash equivalents	–

MARCH 31, 2023

PORTFOLIO ALLOCATION	% OF NAV
Bonds	98.9
<i>Bonds</i>	98.9
<i>Long bond futures</i>	–
Other assets (liabilities)	0.9
Cash and short-term investments	0.2

REGIONAL ALLOCATION	% OF NAV
Canada	89.6
United States	7.8
United Kingdom	1.1
Other assets (liabilities)	0.9
Australia	0.3
Cash and short-term investments	0.2
France	0.1

SECTOR ALLOCATION	% OF NAV
Corporate bonds – Financial	42.2
Corporate bonds – Energy	17.2
Corporate bonds – Infrastructure	12.8
Corporate bonds – Communication	9.3
Corporate bonds – Industrial	8.9
Corporate bonds – Real estate	5.8
Federal bonds	1.9
Other assets (liabilities)	0.9
Provincial bonds	0.7
Cash and short-term investments	0.2
Municipal bonds	0.1

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

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SCHEDULE OF DERIVATIVE INSTRUMENTS

as at September 30, 2023

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)
10 Year Canadian Government Bond Futures December 2023	8	Dec. 18, 2023	115.13 CAD	921	–	(24)
2 Year Canadian Government Bond Futures December 2023	13	Dec. 18, 2023	101.85 CAD	1,324	–	(6)
Total futures contracts				2,245	–	(30)

* Notional value represents the exposure to the underlying instruments as at September 30, 2023

Total Derivative assets

–

Total Derivative liabilities

(30)

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

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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, 2023 and 2022, except for the comparative information presented in the Statements of Financial Position and notes thereto, which is as at March 31, 2023, as applicable. 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 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/NEO Exchange (“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 International Financial Reporting 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, 2023. A summary of the ETF’s significant 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 13, 2023.

3. Significant 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 ALL CORPORATE BOND INDEX ETF

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NOTES TO FINANCIAL STATEMENTS

3. Significant 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 are valued on the basis of the last traded market price or close 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 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.

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 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 value of futures contracts or swaps fluctuates daily, and cash settlements made daily, where applicable, by the ETF 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, 2023.

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 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 an 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 ALL CORPORATE BOND INDEX ETF

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NOTES TO FINANCIAL STATEMENTS

3. Significant 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.

(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 ALL CORPORATE BOND INDEX ETF

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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 ETFs' 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.

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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, 2023 and 2022 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, 2023, 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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NOTES TO FINANCIAL STATEMENTS

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
CKZ	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		

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

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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 NEO Exchange Inc. under the symbol QCB 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, 2023 was \$87.61 (March 31, 2023 – \$91.46).

The management fee rate for CAD Units is 0.14%.

As at September 30, 2023, the ETF's NAV per unit was \$87.69 (March 31, 2023 – \$91.45) and its Net Assets per unit calculated in accordance with IFRS was \$87.70 (March 31, 2023 – \$91.45).

(b) Tax Loss Carryforwards

Total Capital Loss \$	Total Non-Capital Loss \$	Expiration Date of Non-Capital Losses													
		2029	2030	2031	2032	2033	2034	2035	2036	2037	2038	2039	2040	2041	2042
14,861	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

(c) Securities Lending

	September 30, 2023		March 31, 2023	
	(\$)	(%)	(\$)	(%)
Value of securities loaned	3,259		45,128	
Value of collateral received	3,424		47,486	

	September 30, 2023		September 30, 2022	
	(\$)	(%)	(\$)	(%)
Gross securities lending income	23	100.0	6	100.0
Tax withheld	-	-	-	-
Payments to Securities Lending Agent	(4)	(17.4)	(1)	(16.7)
Securities lending income	19	82.6	5	83.3

(d) Commissions

	(\$)
September 30, 2023	-
September 30, 2022	-

(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 Select Corporate Bond Index, or any successor thereto. It invests primarily in Canadian investment grade corporate bonds.

ii. Currency risk

As at September 30, 2023 and March 31, 2023, the ETF did not have a significant exposure to currency risk.

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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

The tables below summarize the ETF's exposure to interest rate risks from its investments in bonds by term to maturity.

September 30, 2023	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	11,727	2,245				
1-5 years	208,755	–				
5-10 years	74,590	–				
Greater than 10 years	90,984	–				
Total	386,056	2,245				
Total sensitivity to interest rate changes			(20,969)	(5.4)	20,969	5.4

March 31, 2023	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	21,354	104				
1-5 years	244,977	–				
5-10 years	86,575	–				
Greater than 10 years	111,862	–				
Total	464,768	104				
Total sensitivity to interest rate changes			(26,293)	(5.6)	26,293	5.6

iv. Other price risk

As at September 30, 2023 and March 31, 2023, 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, 2023, was 5.8% (March 31, 2023 – 6.5%) of the net assets of the ETF.

As at September 30, 2023 and March 31, 2023, debt securities by credit rating are as follows:

Bond Rating*	September 30, 2023	March 31, 2023
	% of Net Assets	% of Net Assets
AAA	0.2	1.9
AA	2.1	2.6
A	37.2	38.8
BBB	40.1	40.1
Less than BBB	0.4	0.3
Unrated	18.7	15.2
Total	98.7	98.9

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

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

NOTES TO FINANCIAL STATEMENTS

11. ETF Specific Information (in '000, except for (a)) (cont'd)

(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, 2023				March 31, 2023			
	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Bonds	–	386,056	–	386,056	–	464,768	–	464,768
Derivative assets	–	–	–	–	1	–	–	1
Derivative liabilities	(30)	–	–	(30)	–	–	–	–
Total	(30)	386,056	–	386,026	1	464,768	–	464,769

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, 2023	March 31, 2023
	(\$)	(\$)
The Manager	–	–
Other funds managed by the Manager	177,496	257,156
Funds managed by affiliates of the Manager	202,857	206,583

(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, 2023			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	–	–	–	–
Unrealized losses on derivative contracts	(30)	–	79	49
Liability for options written	–	–	–	–
Total	(30)	–	79	49

	March 31, 2023			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	1	–	–	1
Unrealized losses on derivative contracts	–	–	–	–
Liability for options written	–	–	–	–
Total	1	–	–	1

(i) Interest in Unconsolidated Structured Entities

As at September 30, 2023 and March 31, 2023, the ETF had no investments in Underlying Funds.