

MACKENZIE CANADIAN GOVERNMENT LONG BOND INDEX ETF

Quarterly Portfolio Disclosure

As of June 30, 2024

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	97.5
Other assets (liabilities)	2.5

REGIONAL ALLOCATION	% OF NAV
Canada	97.5
Other assets (liabilities)	2.5

SECTOR ALLOCATION	% OF NAV
Provincial bonds	67.1
Federal bonds	30.4
Other assets (liabilities)	2.5

BONDS BY CREDIT RATING*	% OF NAV
AAA	30.4
AA	32.5
A	34.0
Unrated	0.6

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

TOP 25 POSITIONS

Issuer	% OF NAV
Government of Canada 2.00% 12-01-2051	9.9
Government of Canada 1.75% 12-01-2053	6.0
Province of Quebec 3.10% 12-01-2051	5.8
Province of Quebec 3.50% 12-01-2048	5.5
Province of Ontario 2.90% 06-02-2049	5.3
Government of Canada 2.75% 12-01-2048	4.8
Province of Ontario 3.50% 06-02-2043	4.6
Province of Ontario 3.75% 12-02-2053	4.2
Government of Canada 4.00% 06-01-2041	4.1
Province of Quebec 5.00% 12-01-2041	3.9
Province of Ontario 2.90% 12-02-2046	3.8
Province of Alberta 3.10% 06-01-2050	3.4
Government of Canada 2.75% 12-01-2055	3.3
Province of Ontario 4.65% 06-02-2041	3.3
Province of British Columbia 2.95% 06-18-2050	3.2
Province of Ontario 2.80% 06-02-2048	3.2
Province of Manitoba 3.40% 09-05-2048	2.9
Government of Canada 2.75% 12-01-2064	2.2
Province of Saskatchewan 3.10% 06-02-2050	2.2
Province of British Columbia 4.30% 06-18-2042	2.1
Province of Ontario 1.90% 12-02-2051	2.0
Province of Alberta 2.95% 06-01-2052	1.7
Province of Nova Scotia 4.70% 06-01-2041	1.5
Province of New Brunswick 3.05% 08-14-2050	1.3
Province of Newfoundland and Labrador 2.65% 10-17-2050	1.1

Top long positions as a percentage of total net asset value **91.3**

Total net asset value of the ETF **\$63.4 million**

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

The investments and percentages may have changed since June 30, 2024, due to the ongoing portfolio transactions of the ETF.

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