

MACKENZIE US INVESTMENT GRADE CORPORATE BOND INDEX ETF (CAD-HEDGED)

Quarterly Portfolio Disclosure

As of June 30, 2024

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	91.6
<i>Bonds</i>	91.3
<i>Long bond futures*</i>	0.3
Other assets (liabilities)	8.7
Swaps**	(0.1)
Cash and cash equivalents	(0.2)

REGIONAL ALLOCATION	% OF NAV
United States	79.4
Other assets (liabilities)	8.7
Canada	3.4
United Kingdom	3.0
Singapore	1.6
Ireland	1.1
Netherlands	1.1
Spain	0.5
Brazil	0.4
Japan	0.4
Australia	0.3
China	0.3
France	0.1
Other	(0.1)
Cash and cash equivalents	(0.2)

SECTOR ALLOCATION	% OF NAV
Corporate bonds – Financial	38.2
Corporate bonds – Industrial	31.3
Corporate bonds – Infrastructure	10.1
Corporate bonds – Communication	9.9
Other assets (liabilities)	8.7
Corporate bonds – Energy	1.6
Foreign government bonds	0.3
Corporate bonds – Federal	0.1
Corporate bonds – Real estate	0.1
Other	(0.1)
Cash and cash equivalents	(0.2)

BONDS BY CREDIT RATING†	% OF NAV
AAA	1.3
AA	8.8
A	33.2
BBB	48.0

* Notional values represent 0.3% of NAV for long bond futures.

** Notional values represent 14.5% of NAV for swaps.

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



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Quarterly Portfolio Disclosure (cont'd)

As of June 30, 2024

TOP 25 POSITIONS % OF NAV

Issuer	
Canadian Imperial Bank of Commerce 2.35% 08-28-2024	0.9
The Toronto-Dominion Bank 2.50% 12-02-2024	0.9
Wells Fargo & Co. F/R 06-17-2027	0.8
Sprint Capital Corp. 6.88% 11-15-2028	0.7
Bank of America Corp. F/R 02-07-2030 Callable 2029	0.7
Wells Fargo & Co. F/R 06-02-2028	0.6
Anheuser-Busch Cos. LLC 4.90% 02-01-2046 Callable 2045	0.6
The Home Depot Inc. 5.88% 12-16-2036	0.6
Amgen Inc. 5.60% 03-02-2043	0.6
Bank of America Corp. 3.82% 01-20-2028	0.6
Amazon.com Inc. 3.88% 08-22-2037 Callable 2037	0.6
Bank of America Corp. F/R 12-20-2028 Callable 2027	0.6
The Goldman Sachs Group Inc. 3.50% 11-16-2026	0.5
Citigroup Inc. 3.89% 01-10-2028 Callable 2027	0.5
JPMorgan Chase & Co. F/R 05-13-2031	0.5
Oracle Corp. 4.30% 07-08-2034	0.5
Bank of America Corp. 6.11% 01-29-2037	0.5
Wells Fargo & Co. F/R 10-30-2030 Callable 2029	0.5
Morgan Stanley F/R 10-18-2033	0.5
The Goldman Sachs Group Inc. F/R 05-01-2029 Callable 2028	0.5
Bank of America Corp. F/R 03-08-2037	0.5
The Boeing Co. 5.81% 05-01-2050 Callable 2049	0.5
Warnermedia Inc. Holdings 4.28% 03-15-2032	0.5
Oracle Corp. 2.65% 07-15-2026	0.5
JPMorgan Chase & Co. F/R 05-06-2030 Callable 2029	0.5

Top long positions as a percentage
of total net asset value 14.7

Total net asset value of the ETF \$530.1 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.

Index Provider Disclaimer

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