

# MACKENZIE CANADIAN GOVERNMENT LONG BOND INDEX ETF

## Quarterly Portfolio Disclosure

As of December 31, 2023

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	98.3
Other assets (liabilities)	1.7
REGIONAL ALLOCATION	% OF NAV
Canada	98.3
Other assets (liabilities)	1.7
SECTOR ALLOCATION	% OF NAV
Provincial bonds	66.7
Federal bonds	31.6
Other assets (liabilities)	1.7
BONDS BY CREDIT RATING*	% OF NAV
AAA	31.6
AA	33.9
A	32.8

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

TOP 25 POSITIONS	% OF NAV
<b>Issuer</b>	
Government of Canada 2.00% 12-01-2051	9.7
Province of Quebec 3.10% 12-01-2051	6.6
Government of Canada 1.75% 12-01-2053	5.8
Province of Ontario 3.50% 06-02-2043	5.3
Province of Quebec 5.00% 12-01-2041	5.3
Government of Canada 4.00% 06-01-2041	5.3
Province of Quebec 3.50% 12-01-2048	5.2
Province of Ontario 2.90% 06-02-2049	4.8
Government of Canada 2.75% 12-01-2048	4.7
Province of Alberta 3.10% 06-01-2050	4.0
Government of Canada 2.75% 12-01-2055	4.0
Province of Ontario 3.75% 12-02-2053	3.9
Province of Ontario 4.65% 06-02-2041	3.8
Province of Ontario 2.80% 06-02-2048	3.8
Province of Ontario 2.90% 12-02-2046	3.5
Province of British Columbia 2.95% 06-18-2050	3.3
Province of Manitoba 3.40% 09-05-2048	3.1
Province of British Columbia 4.30% 06-18-2042	2.9
Province of Saskatchewan 3.10% 06-02-2050	2.6
Government of Canada 2.75% 12-01-2064	2.1
Province of Ontario 1.90% 12-02-2051	1.6
Province of Alberta 2.95% 06-01-2052	1.6
Province of Nova Scotia 4.70% 06-01-2041	1.6
Province of New Brunswick 3.05% 08-14-2050	1.5
Province of Newfoundland and Labrador 2.65% 10-17-2050	1.2

**Top long positions as a percentage of total net asset value** **97.2**

**Total net asset value of the Fund** **\$65.0 million**

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

*The investments and percentages may have changed since December 31, 2023, due to the ongoing portfolio transactions of the ETF. Quarterly updates of holdings are available within 60 days of the end of each quarter except for March 31, the ETF's fiscal year-end, when they are available within 90 days.*

### Index Provider Disclaimer

The Mackenzie Canadian Government Long Bond Index ETF is not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using Solactive Canadian Long Term Government Bond Index (the "Underlying Index"), including its trademark and/or prices, at any time or in any other respect. The Underlying Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Underlying Index is calculated correctly. Irrespective of its obligations toward Mackenzie, Solactive AG has no obligation to point out errors in the Underlying Index to third parties including but not limited to investors and/or financial intermediaries of the Mackenzie Canadian Government Long Bond Index ETF. Neither publication of the Underlying Index by Solactive AG nor the licensing of the Underlying Index or Underlying Index trademark for the purpose of use in connection with the Mackenzie Canadian Government Long Bond Index ETF constitutes a recommendation by Solactive AG to invest capital in Mackenzie Canadian Government Long Bond Index ETF nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in Mackenzie Canadian Government Long Bond Index ETF.