

# MACKENZIE CANADIAN SHORT-TERM BOND INDEX ETF

## Quarterly Portfolio Disclosure

As of December 31, 2023

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	102.8
Bonds	96.3
Long bond futures *	6.5
Other assets (liabilities)	3.6
Cash and cash equivalents	(6.4)

REGIONAL ALLOCATION	% OF NAV
Canada	94.7
United States	6.5
Other assets (liabilities)	3.6
Germany	0.6
United Kingdom	0.5
Luxembourg	0.3
Australia	0.2
Cash and cash equivalents	(6.4)

SECTOR ALLOCATION	% OF NAV
Corporate bonds	43.2
Federal bonds	39.5
Provincial bonds	19.3
Other assets (liabilities)	3.6
Municipal bonds	0.8
Cash and cash equivalents	(6.4)

BONDS BY CREDIT RATING **	% OF NAV
AAA	38.1
AA	7.9
A	27.0
BBB	16.1
Less than BBB	0.1
Unrated	7.1

\* Notional values represent 6.4% of NAV for long bond futures.

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

### Index Provider Disclaimer

The Mackenzie Canadian Short-Term 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 Short-Term 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 Short-Term 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 Short-Term Bond Index ETF constitutes a recommendation by Solactive AG to invest capital in Mackenzie Canadian Short-Term 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 Short-Term Bond Index ETF.

### TOP 25 POSITIONS

Issuer	% OF NAV
Government of Canada 0.50% 09-01-2025	6.9
Canada Housing Trust 2.35% 06-15-2027	4.6
Government of Canada 2.75% 09-01-2027	2.9
Government of Canada 3.50% 03-01-2028	2.9
Province of Ontario 2.60% 06-02-2027	2.2
Canada Housing Trust 2.25% 12-15-2025	1.8
Inter-American Development Bank 1.00% 06-29-2026	1.8
Government of Canada 3.50% 08-01-2025	1.7
Province of Ontario 2.60% 06-02-2025	1.7
Canada Housing Trust 0.95% 06-15-2025	1.5
Province of Ontario 1.75% 09-08-2025	1.4
Government of Canada 1.25% 03-01-2027	1.3
Government of Canada 4.50% 11-01-2025	1.2
Canada Housing Trust 3.10% 06-15-2028	1.2
Province of Quebec 1.85% 02-13-2027	1.1
Province of Quebec 2.75% 09-01-2027	1.0
Province of Alberta 2.55% 06-01-2027	0.9
Royal Bank of Canada 1.94% 05-01-2025	0.8
Province of Ontario 2.40% 06-02-2026	0.8
Canada Housing Trust 2.35% 03-15-2028	0.8
Province of Ontario 2.90% 06-02-2028	0.8
International Bank for Reconstruction and Development 0.63% 01-14-2026	0.7
Canada Mortgage & Housing Corp. 3.60% 12-15-2027	0.7
Canada Housing Trust 3.80% 06-15-2027	0.7
Province of Ontario 1.05% 09-08-2027	0.7

Top long positions as a percentage of total net asset value **42.1**

Total net asset value of the ETF **\$ 114.3 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.