

MACKENZIE US TIPS INDEX ETF (CAD-HEDGED)

Quarterly Portfolio Disclosure

As of December 31, 2023

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	97.8
Other assets (liabilities)	2.2

REGIONAL ALLOCATION	% OF NAV
United States	97.8
Other assets (liabilities)	2.2

SECTOR ALLOCATION	% OF NAV
Foreign government bonds	97.8
Other assets (liabilities)	2.2

BONDS BY CREDIT RATING *	% OF NAV
AA	97.8

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

TOP 25 POSITIONS	% OF NAV
Issuer	
United States Treasury 0.13% 01-15-2032 Inflation Indexed	7.2
United States Treasury 0.87% 01-15-2029 Inflation Indexed	6.4
United States Treasury 0.13% 04-15-2026 Inflation Indexed	5.2
United States Treasury 3.38% 04-15-2032 Inflation Indexed	4.8
United States Treasury 0.63% 01-15-2026 Inflation Indexed	4.8
United States Treasury 0.38% 01-15-2027 Inflation Indexed	4.8
United States Treasury 1.13% 01-15-2033 Inflation Indexed	4.7
United States Treasury 0.50% 01-15-2028 Inflation Indexed	4.6
United States Treasury 0.13% 01-15-2031 Inflation Indexed	4.5
United States Treasury 3.63% 04-15-2028 Inflation Indexed	4.4
United States Treasury 3.88% 04-15-2029 Inflation Indexed	4.2
United States Treasury 0.75% 02-15-2045 Inflation Indexed	4.0
United States Treasury 1.63% 10-15-2027 Inflation Indexed	3.9
United States Treasury 2.38% 01-15-2025 Inflation Indexed	3.7
United States Treasury 1.75% 01-15-2028 Inflation Indexed	3.6
United States Treasury 0.13% 10-15-2026 Inflation Indexed	3.4
United States Treasury 0.12% 04-15-2025 Inflation Indexed	3.2
United States Treasury 1.38% 07-15-2033 Inflation Indexed	2.9
United States Treasury 0.25% 01-15-2025 Inflation Indexed	2.3
United States Treasury 2.00% 01-15-2026 Inflation Indexed	2.1
United States Treasury 1.01% 02-15-2048 Inflation Indexed	1.9
United States Treasury 0.25% 02-15-2050 Inflation Indexed	1.5
United States Treasury 0.89% 02-15-2047 Inflation Indexed	1.5
United States Treasury 1.00% 02-15-2049 Inflation Indexed	1.3
United States Treasury 2.85% 01-15-2027 Inflation Indexed	1.1

Top long positions as a percentage of total net asset value	92.0
---	------

Total net asset value of the ETF	\$ 340.8 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.

Index Provider Disclaimer

The Mackenzie US TIPS Index ETF (CAD-Hedged) 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 US Treasury Inflation-Linked Bond Hedged to CAD 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 US TIPS Index ETF (CAD-Hedged). 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 US TIPS Index ETF (CAD-Hedged) constitutes a recommendation by Solactive AG to invest capital in Mackenzie US TIPS Index ETF (CAD-Hedged) nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in Mackenzie US TIPS Index ETF (CAD-Hedged).