

MACKENZIE CANADIAN SHORT TERM FIXED INCOME ETF

Quarterly Portfolio Disclosure

As of June 30, 2023

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	84.1
<i>Bonds</i>	84.1
<i>Short bond futures*</i>	–
Short-term investments	11.7
Other assets (liabilities)	2.5
Exchange-traded funds/notes	1.6
Cash and cash equivalents	0.1
Purchased swap options**	–

REGIONAL ALLOCATION	% OF NAV
Canada	91.2
United States	5.2
Other assets (liabilities)	2.5
United Kingdom	0.5
Australia	0.2
Cash and cash equivalents	0.1
Luxembourg	0.1
Japan	0.1
Singapore	0.1

SECTOR ALLOCATION	% OF NAV
Corporate bonds	51.6
Provincial bonds	17.5
Federal bonds	14.1
Federal short-term discount notes	11.7
Other assets (liabilities)	2.5
Exchange-traded funds/notes	1.6
Foreign government bonds	0.5
Term loans	0.3
Mortgage backed	0.1
Cash and cash equivalents	0.1

* Notional values represent –6.3% of NAV for short bond futures.

** Notional values represent 190.2% of NAV for purchased swap options.

TOP 25 LONG POSITIONS	% OF NAV
Issuer	
Province of Ontario 2.40% 06-02-2026	13.2
Government of Canada, Treasury Bill 0% 2-29-2024	8.0
Government of Canada 2.75% 09-01-2027	4.8
Government of Canada 0% 12-07-2023	3.7
Province of Ontario 3.60% 03-08-2028	2.9
Canada Housing Trust 2.25% 12-15-2025	2.6
Canada Housing Trust 1.95% 12-15-2025	1.8
Government of Canada 4.25% 12-01-2026 Real Return	1.7
Royal Bank of Canada F/R 06-30-2030 Callable 2025	1.7
AltaLink LP 3.40% 06-06-2024 Callable 2024	1.6
Hydro One Inc. 2.54% 04-05-2024 Callable 2024	1.5
Canadian Imperial Bank of Commerce 2.75% 03-07-2025	1.3
Government of Canada 1.00% 09-01-2026	1.3
Bell Canada Inc. 3.60% 09-29-2027 Callable 2027	1.2
Fédération des Caisses Desjardins du Québec 5.20% 10-01-2025	1.2
Wells Fargo & Co. 2.98% 05-19-2026	1.1
BCI QuadReal Realty 2.55% 06-24-2026	1.1
Rogers Communications Inc. 3.10% 04-15-2025	1.1
Enbridge Inc. 5.37% 09-27-2077 Callable 2027	1.1
The Bank of Nova Scotia F/R 07-03-2029 Callable 2024	1.1
The Toronto-Dominion Bank 4.48% 01-18-2028	1.1
North West Redwater Partnership Co. Ltd. 2.80% 06-01-2027	1.0
Bank of Montreal 1.76% 03-10-2026	1.0
Manulife Financial Corp. F/R 08-20-2029 Callable 2024	1.0
Sun Life Financial Inc. F/R 11-21-2033	0.9

Top long positions as a percentage of total net asset value	59.0
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TOP 25 SHORT POSITIONS	% OF NAV
Issuer	
Japan 10-Year Government Bond Futures	–

Top short positions as a percentage of total net asset value	–
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Total net asset value of the ETF	\$21.6 million
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The investments and percentages may have changed since June 30, 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.