

# MACKENZIE CORE PLUS CANADIAN FIXED INCOME ETF

## Quarterly Portfolio Disclosure

As of December 31, 2023

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	94.6
Bonds	85.9
Long bond futures*	8.8
Short bond futures*	(0.1)
Other assets (liabilities)	4.2
Exchange-traded funds/notes	4.0
Purchased swap options**	–
Written swap options**	–
Cash and cash equivalents	(2.8)

REGIONAL ALLOCATION	% OF NAV
Canada	80.2
United States	15.2
Other assets (liabilities)	4.2
United Kingdom	1.1
Singapore	0.5
Brazil	0.4
Mexico	0.2
Australia	0.2
Panama	0.2
Luxembourg	0.2
Ireland	0.1
Chile	0.1
China	0.1
Bahamas	0.1
Cash and cash equivalents	(2.8)

SECTOR ALLOCATION	% OF NAV
Corporate bonds	49.8
Provincial bonds	23.4
Federal bonds	10.4
Foreign government bonds	9.9
Other assets (liabilities)	4.2
Exchange-traded funds/notes	4.0
Mortgage backed	0.9
Term loans	0.2
Cash and cash equivalents	(2.8)

BONDS BY CREDIT RATING†	% OF NAV
AAA	7.5
AA	19.1
A	23.8
BBB	21.4
Less than BBB	5.7
Unrated	8.4

\* Notional values represent 8.5% of NAV for long bond futures and –9.7% of NAV for short bond futures.

\*\* Notional values represent 8.2% of NAV for purchased swap options and –1.4% of NAV for written swap options.

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

### TOP 25 LONG POSITIONS

Issuer/Underlying Fund	% OF NAV
Province of Ontario 3.65% 06-02-2033	7.3
Government of Canada 0% 02-29-2024	5.5
Province of Quebec 4.40% 12-01-2055	4.5
Government of Canada 2.75% 06-01-2033	4.1
Province of Quebec 3.60% 09-01-2033	3.3
United States Treasury 0.50% 04-15-2024 Inflation Indexed	2.7
Mackenzie Canadian Aggregate Bond Index ETF	2.5
Province of Alberta 3.10% 06-01-2050	1.5
Rogers Communications Inc. F/R 12-17-2081	1.2
United States Treasury 1.50% 02-15-2053 Inflation Indexed	1.0
Province of Alberta 2.95% 06-01-2052	1.0
Province of British Columbia 3.55% 06-18-2033	1.0
Canadian Mortgage Pools 3.84% 11-01-2028	0.9
TransCanada Trust F/R 05-18-2077 Callable 2027	0.9
United States Treasury 0.13% 02-15-2052 Inflation Indexed	0.9
Enbridge Inc. 5.37% 09-27-2077 Callable 2027	0.8
Province of Saskatchewan 2.80% 12-02-2052	0.8
Mackenzie Canadian Government Long Bond Index ETF	0.8
Government of Canada 0.50% 12-01-2050	0.8
Mackenzie Global Sustainable Bond ETF	0.7
Province of Ontario 4.05% 02-02-2032	0.7
United States Treasury 0.13% 02-15-2051 Inflation Indexed	0.7
Province of Manitoba 3.20% 03-05-2050	0.6
Bank of Montreal 4.71% 12-07-2027	0.6
Brookfield Renewable Energy Partners ULC 3.63% 01-15-2027 Callable 2026	0.6

Top long positions as a percentage of total net asset value **45.4**

### TOP 25 SHORT POSITIONS

Issuer	% OF NAV
Japan 10-Year Government Bond Futures	(0.1)
Markit North American Investment Grade CDX Index Written Put Option @ \$93.00 Exp. 01-17-2024	–

Top short positions as a percentage of total net asset value **(0.1)**

Total net asset value of the ETF **\$509.2 million**

For the prospectus and other information about the underlying fund(s) held in the portfolio, visit [www.mackenzieinvestments.com](http://www.mackenzieinvestments.com) or [www.sedarplus.ca](http://www.sedarplus.ca).

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.