

MACKENZIE US GOVERNMENT LONG BOND INDEX ETF

Quarterly Portfolio Disclosure

As of June 30, 2024

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	97.0
Bonds	94.5
Long bond futures*	2.5
Cash and cash equivalents	1.8
Other assets (liabilities)	1.2

REGIONAL ALLOCATION	% OF NAV
United States	97.0
Cash and cash equivalents	1.8
Other assets (liabilities)	1.2

SECTOR ALLOCATION	% OF NAV
Foreign government bonds	97.0
Cash and cash equivalents	1.8
Other assets (liabilities)	1.2

BONDS BY CREDIT RATING**	% OF NAV
AA	94.5

* Notional values represent 2.5% of NAV for long bond futures.

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

TOP 25 POSITIONS	% OF NAV
Issuer	
United States Treasury 2.00% 08-15-2051	9.7
United States Treasury 1.63% 11-15-2050	8.3
United States Treasury 2.88% 05-15-2049	8.0
United States Treasury 2.38% 05-15-2051	7.3
United States Treasury 2.25% 08-15-2046	7.0
United States Treasury 2.25% 02-15-2052	6.1
United States Treasury 1.38% 08-15-2050	5.2
United States Treasury 4.13% 08-15-2053	4.5
Cash and cash equivalents	4.3
United States Treasury 2.38% 11-15-2049	4.0
United States Treasury 3.00% 02-15-2049	3.3
United States Treasury 3.38% 11-15-2048	2.8
United States Treasury 4.00% 11-15-2052	2.6
United States Treasury 3.00% 02-15-2048	2.5
United States Treasury 3.00% 08-15-2048	2.4
United States Treasury 3.00% 02-15-2047	2.3
United States Treasury 1.88% 02-15-2051	2.2
United States Treasury 2.75% 08-15-2047	2.2
United States Treasury 2.88% 05-15-2052	2.1
United States Treasury 2.00% 02-15-2050	2.1
United States Treasury 3.00% 08-15-2052	2.1
United States Treasury 3.63% 02-15-2053	1.8
United States Treasury 1.25% 05-15-2050	1.7
United States Treasury 3.63% 05-15-2053	1.6
United States Treasury 3.125% 08-15-2044	1.5

Top long positions as a percentage of total net asset value	97.6
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Total net asset value of the ETF	\$122.2 million
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The ETF held no short positions at the end of the period.

The investments and percentages may have changed since June 30, 2024, due to the ongoing portfolio transactions of the ETF.

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