

MACKENZIE US TIPS INDEX ETF (CAD-HEDGED)

Quarterly Portfolio Disclosure

As of June 30, 2023

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	96.8
Other assets (liabilities)	3.2
REGIONAL ALLOCATION	% OF NAV
United States	96.8
Other assets (liabilities)	3.2
SECTOR ALLOCATION	% OF NAV
Foreign government bonds	96.8
Other assets (liabilities)	3.2

TOP 25 POSITIONS

	% OF NAV
Issuer	
United States Treasury 0.63% 01-15-2026 Inflation Indexed	7.8
United States Treasury 0.87% 01-15-2029 Inflation Indexed	6.4
United States Treasury 0.13% 01-15-2032 Inflation Indexed	6.2
United States Treasury 0.13% 04-15-2026 Inflation Indexed	5.3
United States Treasury 3.63% 04-15-2028 Inflation Indexed	5.0
United States Treasury 0.12% 04-15-2025 Inflation Indexed	4.6
United States Treasury 0.38% 01-15-2027 Inflation Indexed	4.3
United States Treasury 2.38% 01-15-2025 Inflation Indexed	4.2
United States Treasury 0.13% 01-15-2031 Inflation Indexed	4.1
United States Treasury 3.38% 04-15-2032 Inflation Indexed	4.0
United States Treasury 0.75% 02-15-2045 Inflation Indexed	3.9
United States Treasury 3.88% 04-15-2029 Inflation Indexed	3.6
United States Treasury 1.63% 10-15-2027 Inflation Indexed	3.3
United States Treasury 0.50% 01-15-2028 Inflation Indexed	3.3
United States Treasury 0.25% 01-15-2025 Inflation Indexed	2.7
United States Treasury 1.13% 01-15-2033 Inflation Indexed	2.5
United States Treasury 0.13% 07-15-2031 Inflation Indexed	2.5
United States Treasury 0.13% 10-15-2026 Inflation Indexed	1.9
United States Treasury 2.00% 01-15-2026 Inflation Indexed	1.8
United States Treasury 1.01% 02-15-2048 Inflation Indexed	1.8
United States Treasury 0.25% 02-15-2050 Inflation Indexed	1.6
United States Treasury 0.13% 07-15-2030 Inflation Indexed	1.5
United States Treasury 1.38% 02-15-2044 Inflation Indexed	1.4
United States Treasury 0.13% 10-15-2025 Inflation Indexed	1.3
United States Treasury 0.50% 04-15-2024 Inflation Indexed	1.3

Top long positions as a percentage
of total net asset value

86.3

Total net asset value of the ETF

\$388.3 million

The ETF held no short positions at the end of the period.

The investments and percentages may have changed since June 30, 2023, due to the ongoing portfolio transactions of the ETF.

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MACKENZIE
Investments