

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

Interim Unaudited Financial Statements

For the Six-Month Period Ended September 30, 2024

These Interim Unaudited Financial Statements do not contain the Interim Management Report of Fund Performance (“MRFP”) of the ETF. You may obtain a copy of the Interim MRFP, at no cost, by calling the toll-free number 1-800-387-0614, by writing to us at Mackenzie Financial Corporation, 180 Queen Street West, Toronto, Ontario M5V 3K1, by visiting our website at www.mackenzieinvestments.com or by visiting the SEDAR+ website at www.sedarplus.ca. Copies of the Annual Financial Statements or Annual MRFP may also be obtained, at no cost, using any of the methods outlined above.

Unitholders may also contact us using one of these methods to request a copy of the ETF’s proxy voting policies and procedures, proxy voting disclosure record or quarterly portfolio disclosure.

NOTICE OF NO AUDITOR REVIEW OF THE INTERIM FINANCIAL STATEMENTS

Mackenzie Financial Corporation, the Manager of the Mackenzie Canadian All Corporate Bond Index ETF (the “ETF”), appoints independent auditors to audit the ETF’s Annual Financial Statements. Under Canadian securities laws (National Instrument 81-106), if an auditor has not reviewed the Interim Financial Statements, this must be disclosed in an accompanying notice.

The ETF’s independent auditors have not performed a review of these Interim Financial Statements in accordance with standards established by the Chartered Professional Accountants of Canada.



MACKENZIE
Investments

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

STATEMENTS OF FINANCIAL POSITION

at (in \$ 000 except per unit amounts)

	Sep. 30 2024	Mar. 31 2024 (Audited)
	\$	\$
ASSETS		
Current assets		
Investments at fair value	577,390	557,594
Cash and cash equivalents	3,558	1,367
Accrued interest receivable	5,793	5,619
Accounts receivable for investments sold	9,091	11,534
Accounts receivable for units issued	–	–
Due from manager	68	68
Margin on derivatives	2	9
Derivative assets	3	–
Total assets	595,905	576,191
LIABILITIES		
Current liabilities		
Accounts payable for investments purchased	9,409	10,393
Accounts payable for units redeemed	–	–
Due to manager	73	76
Derivative liabilities	–	1
Total liabilities	9,482	10,470
Net assets attributable to unitholders	586,423	565,721

	Net assets attributable to unitholders (note 3)			
	per unit		per series	
	Sep. 30 2024	Mar. 31 2024 (Audited)	Sep. 30 2024	Mar. 31 2024 (Audited)
CAD Units	96.13	92.74	586,423	565,721

STATEMENTS OF COMPREHENSIVE INCOME

for the periods ended September 30 (in \$ 000 except per unit amounts)

	2024 \$	2023 \$
Income		
Interest income for distribution purposes	11,603	8,244
Other changes in fair value of investments and other net assets		
Net realized gain (loss)	(107)	(4,588)
Net unrealized gain (loss)	19,478	(11,749)
Securities lending income	16	19
Other	107	109
Total income (loss)	31,097	(7,965)
Expenses (note 6)		
Management fees	430	328
Management fee rebates	(430)	(335)
Interest charges	–	8
Commissions and other portfolio transaction costs	1	1
Independent Review Committee fees	1	1
Expenses before amounts absorbed by Manager	2	3
Expenses absorbed by Manager	–	–
Net expenses	2	3
Increase (decrease) in net assets attributable to unitholders from operations before tax	31,095	(7,968)
Foreign withholding tax expense (recovery)	–	–
Foreign income tax expense (recovery)	–	–
Increase (decrease) in net assets attributable to unitholders from operations	31,095	(7,968)

	Increase (decrease) in net assets attributable to unitholders from operations (note 3)			
	per unit		per series	
	2024	2023	2024	2023
CAD Units	5.18	(1.70)	31,095	(7,968)

The accompanying notes are an integral part of these financial statements.

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

STATEMENTS OF CHANGES IN FINANCIAL POSITION

for the periods ended September 30 (in \$ 000 except per unit amounts)

	CAD Units	
	2024	2023
NET ASSETS ATTRIBUTABLE TO UNITHOLDERS		
Beginning of period	565,721	470,077
Increase (decrease) in net assets from operations	31,095	(7,968)
Distributions paid to unitholders:		
Investment income	(10,541)	(9,036)
Capital gains	–	–
Management fee rebates	(430)	(335)
Total distributions paid to unitholders	(10,971)	(9,371)
Unit transactions:		
Proceeds from units issued	37,907	7,270
Reinvested distributions	–	–
Payments on redemption of units	(37,329)	(68,865)
Total unit transactions	578	(61,595)
Increase (decrease) in net assets attributable to unitholders	20,702	(78,934)
End of period	586,423	391,143
Increase (decrease) in units (in thousands) (note 7):	Units	
Units outstanding – beginning of period	6,100	5,140
Issued	400	80
Reinvested distributions	–	–
Redeemed	(400)	(760)
Units outstanding – end of period	6,100	4,460

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MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

STATEMENTS OF CASH FLOWS

for the periods ended September 30 (in \$ 000)

	2024	2023
	\$	\$
Cash flows from operating activities		
Net increase (decrease) in net assets attributable to unitholders from operations	31,095	(7,968)
Adjustments for:		
Net realized loss (gain) on investments	138	4,360
Change in net unrealized loss (gain) on investments	(19,478)	11,749
Purchase of investments	(307,636)	(131,833)
Proceeds from sale and maturity of investments	312,104	197,653
(Increase) decrease in accounts receivable and other assets	(167)	162
Increase (decrease) in accounts payable and other liabilities	(3)	(11)
Net cash provided by (used in) operating activities	16,053	74,112
Cash flows from financing activities		
Proceeds from units issued	34,438	4,084
Payments on redemption of units	(37,329)	(68,865)
Distributions paid net of reinvestments	(10,971)	(8,045)
Net cash provided by (used in) financing activities	(13,862)	(72,826)
Net increase (decrease) in cash and cash equivalents	2,191	1,286
Cash and cash equivalents at beginning of period	1,367	1,158
Effect of exchange rate fluctuations on cash and cash equivalents	–	–
Cash and cash equivalents at end of period	3,558	2,444
Cash	3,558	2,444
Cash equivalents	–	–
Cash and cash equivalents at end of period	3,558	2,444
Supplementary disclosures on cash flow from operating activities:		
Dividends received	–	–
Foreign taxes paid	–	–
Interest received	11,429	8,485
Interest paid	–	8

The accompanying notes are an integral part of these financial statements.

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

SCHEDULE OF INVESTMENTS

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS					
407 International Inc. 4.22% 02-14-2028	Canada	Corporate - Non Convertible	728,000	711	743
407 International Inc. 3.14% 03-06-2030 Callable 2029	Canada	Corporate - Non Convertible	114,000	109	112
407 International Inc. 4.45% 08-14-2031	Canada	Corporate - Non Convertible	1,819,000	1,776	1,874
407 International Inc. 5.96% 12-03-2035 Callable	Canada	Corporate - Non Convertible	240,000	344	278
407 International Inc. 5.75% 02-14-2036 Callable	Canada	Corporate - Non Convertible	2,359,000	2,867	2,655
407 International Inc. 4.45% 11-15-2041 Callable 2041	Canada	Corporate - Non Convertible	381,000	395	376
407 International Inc. 4.19% 04-25-2042 Callable	Canada	Corporate - Non Convertible	187,000	208	179
407 International Inc. 3.83% 05-11-2046	Canada	Corporate - Non Convertible	33,000	37	30
407 International Inc. 3.60% 05-21-2047 Callable	Canada	Corporate - Non Convertible	240,000	202	208
407 International Inc. 3.72% 05-11-2048 Callable 2047	Canada	Corporate - Non Convertible	1,716,000	1,469	1,510
407 International Inc. 3.67% 03-08-2049 Callable 2048	Canada	Corporate - Non Convertible	175,000	139	153
407 International Inc. 2.84% 03-07-2050	Canada	Corporate - Non Convertible	69,000	51	51
407 International Inc. 3.98% 09-11-2052	Canada	Corporate - Non Convertible	500,000	437	456
407 International Inc. 4.86% 07-31-2053	Canada	Corporate - Non Convertible	597,000	648	627
407 International Inc. 4.68% 10-07-2053	Canada	Corporate - Non Convertible	220,000	220	225
The 55 School Board Trust 5.90% 06-02-2033	Canada	Provincial Governments	243,000	271	280
Acces Recherche Montreal SEC 7.07% 12-31-2042	Canada	Corporate - Non Convertible	13,318	18	16
Aéroports de Montréal 6.95% 04-16-2032	Canada	Corporate - Non Convertible	327,115	358	363
Aéroports de Montréal 6.55% 10-11-2033	Canada	Corporate - Non Convertible	297,000	428	349
Aéroports de Montréal 5.67% 10-16-2037 Callable	Canada	Corporate - Non Convertible	151,000	210	168
Aéroports de Montréal 5.47% 04-16-2040 Callable	Canada	Corporate - Non Convertible	37,000	52	41
Aéroports de Montréal 3.92% 09-26-2042	Canada	Corporate - Non Convertible	645,000	620	599
Aéroports de Montréal 3.92% 06-12-2045 Callable 2044	Canada	Corporate - Non Convertible	200,000	235	185
Aéroports de Montréal 3.36% 04-24-2047 Callable 2046	Canada	Corporate - Non Convertible	667,000	647	563
Aéroports de Montréal 3.03% 04-21-2050 Callable 2049	Canada	Corporate - Non Convertible	690,000	480	543
AGT Ltd. 8.80% 09-22-2025 Callable	Canada	Corporate - Non Convertible	400,000	446	416
AIMCo Realty Investors LP 2.20% 11-04-2026	Canada	Corporate - Non Convertible	815,000	759	794
AIMCo Realty Investors LP 3.67% 06-01-2027 Callable 2027	Canada	Corporate - Non Convertible	8,000	8	8
AIMCo Realty Investors LP 3.04% 06-01-2028 Callable 2028	Canada	Corporate - Non Convertible	203,000	187	199
AIMCo Realty Investors LP 2.71% 06-01-2029 Callable 2029	Canada	Corporate - Non Convertible	900,000	795	862
Alberta Powerline LP 4.07% 12-01-2053	Canada	Corporate - Non Convertible	257,458	228	234
Alberta Powerline LP 4.06% 03-01-2054	Canada	Corporate - Non Convertible	867,701	897	787
Alectra Inc. 2.49% 05-17-2027 Callable 2027	Canada	Corporate - Non Convertible	542,000	507	530
Alectra Inc. 1.75% 02-11-2031	Canada	Corporate - Non Convertible	465,000	367	415
Alectra Inc. 3.46% 04-12-2049 Callable 2048	Canada	Corporate - Non Convertible	1,426,000	1,309	1,206
Algonquin Power & Utilities Corp. 4.60% 01-29-2029 Callable 2028	Canada	Corporate - Non Convertible	884,000	927	918
Alimentation Couche-Tard Inc. 3.60% 06-02-2025 Callable 2025	Canada	Corporate - Non Convertible	380,000	363	379
Alimentation Couche-Tard Inc. 4.60% 01-25-2029	Canada	Corporate - Non Convertible	1,185,000	1,184	1,221
Alimentation Couche-Tard Inc. 5.59% 09-25-2030	Canada	Corporate - Non Convertible	948,000	964	1,022
Allied Properties Real Estate Investment Trust 3.64% 04-21-2025 Callable 2025	Canada	Corporate - Non Convertible	440,000	426	438
Allied Properties Real Estate Investment Trust 1.73% 02-12-2026	Canada	Corporate - Non Convertible	765,000	729	735
Allied Properties Real Estate Investment Trust 3.13% 05-15-2028	Canada	Corporate - Non Convertible	39,000	36	36
Allied Properties Real Estate Investment Trust 3.39% 08-15-2029	Canada	Corporate - Non Convertible	833,000	707	762
Allied Properties Real Estate Investment Trust 3.12% 02-21-2030 Callable 2029	Canada	Corporate - Non Convertible	634,000	636	563
Allied Properties Real Estate Investment Trust 3.10% 02-06-2032	Canada	Corporate - Non Convertible	238,000	187	201
AltaGas Canada Inc. 4.26% 12-05-2028 Callable 2028	Canada	Corporate - Non Convertible	242,000	254	244
AltaGas Ltd. 2.16% 06-10-2025	Canada	Corporate - Non Convertible	637,000	611	629
AltaGas Ltd. 4.12% 04-07-2026 Callable 2026	Canada	Corporate - Non Convertible	152,000	163	153
AltaGas Ltd. 3.98% 10-04-2027 Callable 2027	Canada	Corporate - Non Convertible	233,000	234	234
AltaGas Ltd. 2.08% 05-30-2028	Canada	Corporate - Non Convertible	588,000	587	553
AltaGas Ltd. 2.48% 11-30-2030	Canada	Corporate - Non Convertible	1,519,000	1,297	1,378
AltaGas Ltd. 4.50% 08-15-2044 Callable 2044	Canada	Corporate - Non Convertible	342,000	297	304
AltaGas Ltd. 4.99% 10-04-2047 Callable 2047	Canada	Corporate - Non Convertible	120,000	112	113
AltaGas Ltd. 5.60% 03-14-2054	Canada	Corporate - Non Convertible	780,000	779	800
AltaLink LP 2.75% 05-29-2026 Callable	Canada	Corporate - Non Convertible	377,000	362	373
AltaLink LP 5.25% 09-22-2036	Canada	Corporate - Non Convertible	529,000	699	580
AltaLink LP 4.87% 11-15-2040	Canada	Corporate - Non Convertible	1,796,000	1,845	1,862
AltaLink LP 4.462% 11-08-2041 Callable	Canada	Corporate - Non Convertible	617,000	726	610
AltaLink LP 3.99% 06-30-2042 Callable	Canada	Corporate - Non Convertible	199,000	181	186
AltaLink LP 4.92% 09-17-2043	Canada	Corporate - Non Convertible	3,000	4	3
AltaLink LP 4.054% 11-21-2044 Callable 2044	Canada	Corporate - Non Convertible	25,000	30	23

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INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ '000)	Fair Value (\$ '000)
BONDS (cont'd)					
AltaLink LP 4.09% 06-30-2045 Callable MTN	Canada	Corporate - Non Convertible	250,000	206	236
AltaLink LP 3.72% 12-03-2046 Callable MTN	Canada	Corporate - Non Convertible	257,000	214	228
AltaLink LP 4.446% 07-11-2053	Canada	Corporate - Non Convertible	216,000	208	214
AltaLink LP 5.46% 10-11-2055	Canada	Corporate - Non Convertible	537,000	609	621
Anheuser-Busch InBev Finance Inc. 4.32% 05-15-2047 Callable Series MPLE	United States	Corporate - Non Convertible	786,000	710	749
ARC Resources Ltd. 2.35% 03-10-2026	Canada	Corporate - Non Convertible	370,000	334	363
ARC Resources Ltd. 3.47% 03-10-2031	Canada	Corporate - Non Convertible	494,000	422	474
Artis Real Estate Investment Trust 5.60% 04-29-2025	Canada	Corporate - Non Convertible	28,000	27	28
AT&T Inc. 4.85% 05-25-2047	United States	Corporate - Non Convertible	973,000	859	931
AT&T Inc. 5.10% 11-25-2048 Callable 2048	United States	Corporate - Non Convertible	945,000	976	934
Athene Global Funding 3.13% 03-10-2025	United States	Corporate - Non Convertible	216,000	210	215
Athene Global Funding 2.10% 09-24-2025	United States	Corporate - Non Convertible	623,000	575	613
Athene Global Funding 2.47% 06-09-2028	United States	Corporate - Non Convertible	359,000	344	341
Aviva PLC 4.00% 10-02-2030	United Kingdom	Corporate - Non Convertible	380,000	330	370
Bank of America Corp. F/R 09-15-2027 (Fixed-To-Floating Rate)	United States	Corporate - Non Convertible	840,000	740	814
Bank of America Corp. F/R 03-16-2028	United States	Corporate - Non Convertible	1,490,000	1,396	1,489
Bank of America Corp. F/R 04-04-2029	United States	Corporate - Non Convertible	554,000	563	535
Bank of Montreal 2.70% 12-09-2026	Canada	Corporate - Non Convertible	1,093,000	1,163	1,081
Bank of Montreal 3.65% 04-01-2027	Canada	Corporate - Non Convertible	4,241,000	4,022	4,257
Bank of Montreal 4.31% 06-01-2027	Canada	Corporate - Non Convertible	3,583,000	3,528	3,653
Bank of Montreal 4.71% 12-07-2027	Canada	Corporate - Non Convertible	1,840,000	1,848	1,904
Bank of Montreal 3.19% 03-01-2028	Canada	Corporate - Non Convertible	1,261,000	1,288	1,256
Bank of Montreal 5.04% 05-29-2028	Canada	Corporate - Non Convertible	2,721,000	2,723	2,856
Bank of Montreal 4.54% 12-18-2028	Canada	Corporate - Non Convertible	2,801,000	2,828	2,900
Bank of Montreal F/R 07-22-2031	Canada	Corporate - Non Convertible	1,045,000	926	1,014
Bank of Montreal F/R 10-27-2032	Canada	Corporate - Non Convertible	640,000	679	689
Bank of Montreal F/R 09-07-2033	Canada	Corporate - Non Convertible	2,654,000	2,773	2,847
Bank of Montreal F/R 07-03-2034	Canada	Corporate - Non Convertible	1,669,000	1,736	1,733
The Bank of Nova Scotia 1.95% 01-10-2025	Canada	Corporate - Non Convertible	218,000	203	217
The Bank of Nova Scotia 5.50% 12-29-2025	Canada	Corporate - Non Convertible	50,000	51	51
The Bank of Nova Scotia 1.85% 11-02-2026	Canada	Corporate - Non Convertible	1,278,000	1,129	1,238
The Bank of Nova Scotia 2.62% 12-02-2026	Canada	Corporate - Non Convertible	325,000	352	321
The Bank of Nova Scotia 2.95% 03-08-2027	Canada	Corporate - Non Convertible	4,415,000	4,125	4,360
The Bank of Nova Scotia 1.40% 11-01-2027	Canada	Corporate - Non Convertible	2,414,000	2,138	2,285
The Bank of Nova Scotia 3.10% 02-02-2028	Canada	Corporate - Non Convertible	2,183,000	2,058	2,170
The Bank of Nova Scotia 4.68% 02-01-2029	Canada	Corporate - Non Convertible	1,191,000	1,189	1,241
The Bank of Nova Scotia F/R 05-03-2032	Canada	Corporate - Non Convertible	3,740,000	3,646	3,751
The Bank of Nova Scotia F/R 08-01-2034	Canada	Corporate - Non Convertible	1,055,000	1,070	1,094
Barclays PLC F/R 06-23-2027	United Kingdom	Corporate - Non Convertible	40,000	35	39
BC Gas Utility Ltd. 6.95% 09-21-2029	Canada	Corporate - Non Convertible	514,000	607	588
BCE Inc. 2.20% 05-29-2028	Canada	Corporate - Non Convertible	480,000	405	458
BCE Inc. 3.50% 09-30-2050 Callable 2050	Canada	Corporate - Non Convertible	1,565,000	1,279	1,209
BCE Inc. 4.05% 03-17-2051	Canada	Corporate - Non Convertible	2,465,000	2,169	2,093
BCI QuadReal Realty 2.55% 06-24-2026	Canada	Corporate - Non Convertible	195,000	179	192
bclMC Realty Corp. 3.00% 03-31-2027 Callable 2026	Canada	Corporate - Non Convertible	1,547,000	1,480	1,532
bclMC Realty Corp. 1.75% 07-24-2030 Callable 2030	Canada	Corporate - Non Convertible	235,000	223	210
Bell Canada 3.55% 03-02-2026 Callable 2025	Canada	Corporate - Non Convertible	195,000	191	195
Bell Canada 2.90% 08-12-2026 Callable 2026	Canada	Corporate - Non Convertible	744,000	735	735
Bell Canada 1.65% 08-16-2027 Callable 2027	Canada	Corporate - Non Convertible	1,435,000	1,321	1,370
Bell Canada 3.60% 09-29-2027 Callable 2027	Canada	Corporate - Non Convertible	5,464,000	5,770	5,465
Bell Canada 3.80% 08-21-2028 Callable 2028	Canada	Corporate - Non Convertible	870,000	988	873
Bell Canada 2.50% 05-14-2030	Canada	Corporate - Non Convertible	1,496,000	1,286	1,392
Bell Canada 7.85% 04-02-2031	Canada	Corporate - Non Convertible	240,000	271	285
Bell Canada 6.10% 03-16-2035	Canada	Corporate - Non Convertible	192,000	204	216
Bell Canada 6.17% 02-26-2037	Canada	Corporate - Non Convertible	507,000	549	574
Bell Canada 4.75% 09-29-2044 Callable 2044	Canada	Corporate - Non Convertible	350,000	295	334
Bell Canada 4.35% 12-18-2045 Callable 2045	Canada	Corporate - Non Convertible	106,000	113	96
Bell Canada 5.25% 03-15-2029	Canada	Corporate - Non Convertible	47,000	50	50
Bell Canada 6.55% 05-01-2029 Callable	Canada	Corporate - Non Convertible	500,000	517	551
Bell Canada 7.65% 12-30-2031 Callable	Canada	Corporate - Non Convertible	178,000	204	209
Bell Canada 5.60% 08-11-2053	Canada	Corporate - Non Convertible	1,093,000	1,124	1,176
Bell Telephone Co. of Canada 4.55% 02-09-2030	Canada	Corporate - Non Convertible	801,000	780	827
Bell Telephone Co. of Canada 5.15% 02-09-2053	Canada	Corporate - Non Convertible	310,000	298	313

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SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ '000)	Fair Value (\$ '000)
BONDS (cont'd)					
BMW Canada Inc. 4.41% 02-10-2027	Germany	Corporate - Non Convertible	30,000	29	31
BNP Paribas SA 2.54% 07-13-2029	France	Corporate - Non Convertible	480,000	408	457
BP Capital Markets PLC 3.47% 05-15-2025	United Kingdom	Corporate - Non Convertible	250,000	244	249
British Columbia Ferry Service Inc. 5.58% 01-11-2038	Canada	Corporate - Non Convertible	651,000	798	725
British Columbia Ferry Services Inc. 5.02% 03-20-2037	Canada	Corporate - Non Convertible	206,000	272	218
British Columbia Ferry Services Inc. 4.70% 10-23-2043	Canada	Corporate - Non Convertible	344,000	454	354
British Columbia Ferry Services Inc. 4.29% 04-28-2044 Callable 2043	Canada	Corporate - Non Convertible	83,000	109	81
Brock University 4.97% 12-14-2045	Canada	Corporate - Non Convertible	497,000	623	512
Brookfield Asset Management Inc. 4.82% 01-28-2026 Callable 2025	Canada	Corporate - Non Convertible	611,000	643	618
Brookfield Asset Management Inc. 3.80% 03-16-2027 Callable 2026	Canada	Corporate - Non Convertible	609,000	667	613
Brookfield Asset Management Inc. 5.95% 06-14-2035	Canada	Corporate - Non Convertible	820,000	873	910
Brookfield BPY Holdings Inc. 3.93% 08-24-2025	United States	Corporate - Non Convertible	1,476,000	1,538	1,464
Brookfield Finance II Inc. 5.43% 12-14-2032	Canada	Corporate - Non Convertible	450,000	468	479
Brookfield Infrastructure Finance ULC 5.62% 11-14-2027	Canada	Corporate - Non Convertible	390,000	389	411
Brookfield Infrastructure Finance ULC 4.20% 09-11-2028 Callable 2028	Canada	Corporate - Non Convertible	182,000	192	185
Brookfield Infrastructure Finance ULC 3.41% 10-09-2029 Callable 2029	Canada	Corporate - Non Convertible	1,269,000	1,166	1,242
Brookfield Infrastructure Finance ULC 5.98% 02-14-2033	Canada	Corporate - Non Convertible	1,193,000	1,256	1,314
Brookfield Infrastructure Finance ULC 5.44% 04-25-2034	Canada	Corporate - Non Convertible	295,000	288	314
Brookfield Infrastructure Finance ULC 5.79% 04-25-2052	Canada	Corporate - Non Convertible	325,000	342	354
Brookfield Infrastructure Finance ULC 5.95% 07-27-2053	Canada	Corporate - Non Convertible	275,000	279	306
Brookfield Renewable Energy Partners LP 5.84% 11-05-2036	Canada	Corporate - Non Convertible	349,000	360	383
Brookfield Renewable Energy Partners ULC 3.63% 01-15-2027 Callable 2026	Canada	Corporate - Non Convertible	1,533,000	1,511	1,534
Brookfield Renewable Partners ULC 4.25% 01-15-2029 Callable 2028	Canada	Corporate - Non Convertible	300,000	287	305
Brookfield Renewable Partners ULC 3.38% 01-15-2030 Callable 2029	Canada	Corporate - Non Convertible	427,000	429	417
Brookfield Renewable Partners ULC 5.88% 11-09-2032	Canada	Corporate - Non Convertible	390,000	421	433
Brookfield Renewable Partners ULC 4.29% 11-05-2049 Callable 2049	Canada	Corporate - Non Convertible	407,000	399	361
Brookfield Renewable Partners ULC 3.33% 08-13-2050 Callable 2050	Canada	Corporate - Non Convertible	204,000	140	152
Brookfield Renewable Partners ULC 5.32% 01-10-2054	Canada	Corporate - Non Convertible	712,000	708	735
Bruce Power LP 3.97% 06-23-2026	Canada	Corporate - Non Convertible	613,000	641	616
Bruce Power LP 2.68% 12-21-2028	Canada	Corporate - Non Convertible	878,000	865	845
Bruce Power LP 4.01% 06-21-2029 Callable 2029	Canada	Corporate - Non Convertible	1,219,000	1,180	1,235
Bruce Power LP 4.00% 06-21-2030 Callable 2030	Canada	Corporate - Non Convertible	449,000	414	452
Bruce Power LP 4.99% 12-21-2032	Canada	Corporate - Non Convertible	380,000	388	400
Bruce Power LP 4.13% 06-21-2033 Callable 2033	Canada	Corporate - Non Convertible	580,000	525	575
Bruce Power LP 4.75% 06-21-2049	Canada	Corporate - Non Convertible	406,000	420	403
CAE Inc. 5.54% 06-12-2028	Canada	Corporate - Non Convertible	429,000	442	450
The Calgary Airport Authority 3.45% 10-07-2041	Canada	Corporate - Non Convertible	1,585,000	1,351	1,392
The Calgary Airport Authority 3.55% 10-07-2051	Canada	Corporate - Non Convertible	852,000	784	730
The Calgary Airport Authority 3.55% 10-07-2053	Canada	Corporate - Non Convertible	220,000	158	188
Cameco Corp. 2.95% 10-21-2027	Canada	Corporate - Non Convertible	234,000	238	230
Canada Life Capital Trust 7.53% 06-30-2032	Canada	Corporate - Non Convertible	440,000	498	536
Canadian Core Real Estate LP 3.30% 03-02-2027	Canada	Corporate - Non Convertible	180,000	172	176
Canadian Imperial Bank of Commerce 5.00% 12-07-2026	Canada	Corporate - Non Convertible	2,347,000	2,362	2,420
Canadian Imperial Bank of Commerce 2.25% 01-07-2027	Canada	Corporate - Non Convertible	2,434,000	2,174	2,370
Canadian Imperial Bank of Commerce F/R 04-02-2027	Canada	Corporate - Non Convertible	1,399,000	1,413	1,424
Canadian Imperial Bank of Commerce 4.95% 06-29-2027	Canada	Corporate - Non Convertible	2,198,000	2,169	2,278
Canadian Imperial Bank of Commerce 5.05% 10-07-2027	Canada	Corporate - Non Convertible	1,199,000	1,200	1,250
Canadian Imperial Bank of Commerce 5.50% 01-14-2028	Canada	Corporate - Non Convertible	1,000,000	1,006	1,059
Canadian Imperial Bank of Commerce F/R 07-21-2030 Callable 2025	Canada	Corporate - Non Convertible	690,000	630	679
Canadian Imperial Bank of Commerce F/R 04-21-2031	Canada	Corporate - Non Convertible	1,112,000	987	1,084
Canadian Imperial Bank of Commerce F/R 04-07-2032	Canada	Corporate - Non Convertible	1,578,000	1,530	1,591
Canadian Imperial Bank of Commerce F/R 01-20-2033	Canada	Corporate - Non Convertible	270,000	271	281
Canadian Imperial Bank of Commerce F/R 04-20-2033	Canada	Corporate - Non Convertible	1,164,000	1,170	1,217

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Canadian Imperial Bank of Commerce F/R 01-16-2034	Canada	Corporate - Non Convertible	1,752,000	1,762	1,838
Canadian Imperial Bank of Commerce F/R 06-12-2034	Canada	Corporate - Non Convertible	1,745,000	1,738	1,805
Canadian National Railway Co. 2.80% 09-22-2025 Callable 2025	Canada	Corporate - Non Convertible	292,000	279	289
Canadian National Railway Co. 3.20% 07-31-2028	Canada	Corporate - Non Convertible	275,000	263	274
Canadian National Railway Co. 3.00% 02-08-2029 Callable 2028	Canada	Corporate - Non Convertible	549,000	501	540
Canadian National Railway Co. 4.15% 05-10-2030	Canada	Corporate - Non Convertible	409,000	397	420
Canadian National Railway Co. 3.95% 09-22-2045 Callable 2045	Canada	Corporate - Non Convertible	1,316,000	1,153	1,204
Canadian National Railway Co. 3.60% 07-31-2048 Callable 2048	Canada	Corporate - Non Convertible	1,152,000	1,043	989
Canadian National Railway Co. 3.60% 02-08-2049 Callable 2048	Canada	Corporate - Non Convertible	531,000	459	455
Canadian National Railway Co. 3.05% 02-08-2050 Callable 2049	Canada	Corporate - Non Convertible	796,000	594	615
Canadian National Railway Co. 4.70% 05-10-2053	Canada	Corporate - Non Convertible	700,000	699	714
Canadian Natural Resources Ltd. 3.42% 12-01-2026 Callable 2026	Canada	Corporate - Non Convertible	421,000	408	420
Canadian Natural Resources Ltd. 2.50% 01-17-2028	Canada	Corporate - Non Convertible	390,000	348	377
Canadian Natural Resources Ltd. 4.85% 05-30-2047 Callable 2046	Canada	Corporate - Non Convertible	459,000	427	449
Canadian Pacific Railway Ltd. 2.54% 02-28-2028	Canada	Corporate - Non Convertible	1,048,000	938	1,020
Canadian Pacific Railway Ltd. 3.15% 03-13-2029 Callable 2028	Canada	Corporate - Non Convertible	312,000	323	308
Canadian Pacific Railway Ltd. 6.45% 11-17-2039	Canada	Corporate - Non Convertible	599,000	764	719
Canadian Pacific Railway Ltd. 3.05% 03-09-2050	Canada	Corporate - Non Convertible	942,000	706	729
Canadian Tire Corp. Ltd. 5.37% 09-16-2030	Canada	Corporate - Non Convertible	393,000	386	418
Canadian Tire Corp. Ltd. 5.61% 09-04-2035	Canada	Corporate - Non Convertible	150,000	151	157
Canadian Utilities Ltd. 4.85% 06-03-2052	Canada	Corporate - Non Convertible	1,181,000	1,142	1,204
Canadian Western Bank 2.61% 01-30-2025 Callable 2024	Canada	Corporate - Non Convertible	152,000	143	151
Canadian Western Bank 1.82% 12-16-2027	Canada	Corporate - Non Convertible	504,000	422	481
Canadian Western Bank 5.95% 01-29-2034	Canada	Corporate - Non Convertible	1,092,000	1,150	1,164
Capital Power Corp. 4.42% 02-08-2030 Callable 2029	Canada	Corporate - Non Convertible	891,000	856	898
Capital Power Corp. 4.83% 09-16-2031	Canada	Corporate - Non Convertible	1,268,000	1,288	1,286
Capital Power Corp. 5.97% 01-25-2034	Canada	Corporate - Non Convertible	1,030,000	1,060	1,109
CARDS II Trust 4.33% 05-15-2025	Canada	Corporate - Non Convertible	100,000	99	100
Carleton University 3.26% 07-05-2061	Canada	Corporate - Non Convertible	700,000	700	526
Caterpillar Financial Services Ltd. 5.19% 09-25-2026	United States	Corporate - Non Convertible	578,000	588	597
CCL Industries Inc. 3.86% 04-13-2028 Callable 2028	Canada	Corporate - Non Convertible	470,000	451	469
CDP Financial Inc. 3.95% 09-01-2029	Canada	Provincial Governments	2,150,000	2,182	2,236
Cenovus Energy Inc. 3.60% 03-10-2027 Callable 2026	Canada	Corporate - Non Convertible	801,000	768	801
Cenovus Energy Inc. 3.50% 02-07-2028 Callable 2027	Canada	Corporate - Non Convertible	1,207,000	1,226	1,201
Central 1 Credit Union 1.32% 01-29-2026	Canada	Corporate - Non Convertible	810,000	707	783
Central 1 Credit Union F/R 06-30-2031	Canada	Corporate - Non Convertible	241,000	219	233
CGI Inc. 2.10% 09-18-2028	Canada	Corporate - Non Convertible	542,000	480	513
Chartwell Retirement Residences 4.21% 04-28-2025 Callable 2025	Canada	Corporate - Non Convertible	96,000	93	96
Chartwell Retirement Residences 6.00% 12-08-2026	Canada	Corporate - Non Convertible	28,000	29	29
Chip Mortgage Trust 1.74% 12-15-2025	Canada	Corporate - Non Convertible	520,000	473	506
Choice Properties Real Estate Investment Trust 4.18% 03-08-2028 Callable 2027	Canada	Corporate - Non Convertible	2,258,000	2,333	2,292
Choice Properties Real Estate Investment Trust 3.53% 06-11-2029 Callable 2029	Canada	Corporate - Non Convertible	410,000	372	403
Choice Properties Real Estate Investment Trust 2.98% 03-04-2030 Callable 2029	Canada	Corporate - Non Convertible	617,000	550	588
Choice Properties Real Estate Investment Trust 6.00% 06-24-2032	Canada	Corporate - Non Convertible	823,000	862	907
Choice Properties Real Estate Investment Trust 5.40% 03-01-2033	Canada	Corporate - Non Convertible	1,145,000	1,155	1,216
CI Financial Corp. 7.00% 12-02-2025	Canada	Corporate - Non Convertible	670,000	685	686
CNH Industrial Capital America 1.50% 10-01-2024	United States	Corporate - Non Convertible	260,000	241	260
Coast Capital Savings Federal Credit Union 4.26% 04-21-2025	Canada	Corporate - Non Convertible	470,000	458	469
Coastal Gaslink Pipeline LP 4.67% 06-30-2027	Canada	Corporate - Non Convertible	2,237,000	2,280	2,309
Coastal Gaslink Pipeline LP 5.40% 09-30-2036	Canada	Corporate - Non Convertible	3,187,000	3,404	3,467
Coastal Gaslink Pipeline LP 5.61% 03-30-2047	Canada	Corporate - Non Convertible	2,885,000	3,121	3,179
Cogeco Communications Inc. 2.99% 09-22-2031	Canada	Corporate - Non Convertible	506,000	420	465
Cogeco Communications Inc. 5.30% 02-16-2033	Canada	Corporate - Non Convertible	329,000	308	346
Comber Wind Financial Corp. 5.13% 11-15-2030	Canada	Corporate - Non Convertible	203,921	200	207
Cordelio Amalco GP I 4.09% 06-30-2034	Canada	Corporate - Non Convertible	683	1	1
Cordelio Amalco GP I 4.09% 09-30-2034	Canada	Corporate - Non Convertible	518,011	499	507

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Cordelio Clover Inc. 4.22% 06-30-2034	Canada	Corporate - Non Convertible	257,921	243	254
Crombie Real Estate Investment Trust 4.80% 01-31-2025 Callable 2024	Canada	Corporate - Non Convertible	116,000	115	116
Crombie Real Estate Investment Trust 3.68% 08-26-2026 Callable 2026	Canada	Corporate - Non Convertible	280,000	271	279
Crombie Real Estate Investment Trust 3.21% 10-09-2030 Callable 2030	Canada	Corporate - Non Convertible	290,000	246	273
Crombie Real Estate Investment Trust 3.13% 08-12-2031	Canada	Corporate - Non Convertible	230,000	186	213
Crosslinx Transit Solutions General Partnership 4.65% 09-30-2046	Canada	Corporate - Non Convertible	380,697	427	365
Crosslinx Transit Solutions GP 4.56% 06-30-2051	Canada	Corporate - Non Convertible	150,000	114	133
CT Real Estate Investment Trust 3.47% 06-16-2027 Callable	Canada	Corporate - Non Convertible	543,000	502	538
CT Real Estate Investment Trust 3.87% 12-07-2027	Canada	Corporate - Non Convertible	330,000	307	329
CT Real Estate Investment Trust 3.03% 02-05-2029	Canada	Corporate - Non Convertible	34,000	33	33
CT Real Estate Investment Trust 2.37% 01-06-2031	Canada	Corporate - Non Convertible	574,000	487	511
CU Inc. 5.90% 11-20-2034	Canada	Corporate - Non Convertible	1,264,000	1,433	1,439
CU Inc. 5.032% 11-20-2036	Canada	Corporate - Non Convertible	710,000	719	755
CU Inc. 5.56% 10-30-2037	Canada	Corporate - Non Convertible	196,000	212	216
CU Inc. 5.58% 05-26-2038 Callable	Canada	Corporate - Non Convertible	588,000	658	648
CU Inc. 4.54% 10-24-2041 Callable	Canada	Corporate - Non Convertible	391,000	367	390
CU Inc. 4.72% 09-09-2043 Callable 2043	Canada	Corporate - Non Convertible	297,000	377	303
CU Inc. 4.09% 09-02-2044 Callable	Canada	Corporate - Non Convertible	1,902,000	2,059	1,785
CU Inc. 3.96% 07-27-2045 Callable	Canada	Corporate - Non Convertible	593,000	744	546
CU Inc. 3.55% 11-22-2047 Callable 2047	Canada	Corporate - Non Convertible	1,409,000	1,135	1,209
CU Inc. 2.96% 09-07-2049	Canada	Corporate - Non Convertible	236,000	205	181
CU Inc. 2.61% 09-28-2050	Canada	Corporate - Non Convertible	510,000	303	361
CU Inc. 3.17% 09-05-2051	Canada	Corporate - Non Convertible	161,000	137	127
CU Inc. 4.56% 11-07-2053 Callable 2053	Canada	Corporate - Non Convertible	120,000	113	120
CU Inc. 4.09% 10-19-2054	Canada	Corporate - Non Convertible	260,000	232	241
Daimler Truck Finance Canada Inc. 5.81% 09-25-2026	Germany	Corporate - Non Convertible	426,000	426	444
Daimler Truck Finance Canada Inc. 5.77% 09-25-2028	Germany	Corporate - Non Convertible	842,000	873	903
Daimler Trucks Finance Canada Inc. 2.46% 12-15-2026	Germany	Corporate - Non Convertible	670,000	603	654
Dollarama Inc. 5.08% 10-27-2025	Canada	Corporate - Non Convertible	360,000	360	365
Dollarama Inc. 1.87% 07-08-2026	Canada	Corporate - Non Convertible	145,000	129	141
Dollarama Inc. 1.51% 09-20-2027 Callable 2027	Canada	Corporate - Non Convertible	230,000	197	218
Dollarama Inc. 5.53% 09-26-2028	Canada	Corporate - Non Convertible	33,000	35	35
Dollarama Inc. 2.44% 07-09-2029	Canada	Corporate - Non Convertible	662,000	577	627
Dollarama Inc. 5.17% 04-26-2030	Canada	Corporate - Non Convertible	1,432,000	1,459	1,525
Dream Industrial Real Estate Investment Trust 3.97% 04-13-2026	Canada	Corporate - Non Convertible	615,000	591	617
Dream Industrial Real Estate Investment Trust 2.06% 06-17-2027	Canada	Corporate - Non Convertible	750,000	650	716
Dream Industrial Real Estate Investment Trust 5.38% 03-22-2028	Canada	Corporate - Non Convertible	264,000	267	275
Dream Summit Industrial 2.15% 09-17-2025	Canada	Corporate - Non Convertible	648,000	596	637
Dream Summit Industrial 2.25% 01-12-2027	Canada	Corporate - Non Convertible	964,000	895	931
Dream Summit Industrial 2.44% 07-14-2028	Canada	Corporate - Non Convertible	270,000	234	256
E-L Financial Corp. Ltd. 4.00% 06-22-2050	Canada	Corporate - Non Convertible	150,000	125	132
Emera Inc. 4.84% 05-02-2030	Canada	Corporate - Non Convertible	440,000	433	453
The Empire Life Insurance Co. F/R 09-24-2031	Canada	Corporate - Non Convertible	150,000	128	144
The Empire Life Insurance Co. 5.50% 01-13-2033	Canada	Corporate - Non Convertible	240,000	240	250
Enbridge Gas Distribution Inc. 5.21% 02-25-2036 Callable	Canada	Corporate - Non Convertible	143,000	193	154
Enbridge Gas Distribution Inc. 4.50% 11-23-2043 Callable 2043	Canada	Corporate - Non Convertible	241,000	230	237
Enbridge Gas Distribution Inc. 4.00% 08-22-2044	Canada	Corporate - Non Convertible	440,000	353	403
Enbridge Gas Distribution Inc. 4.95% 11-22-2050 Callable	Canada	Corporate - Non Convertible	296,000	356	311
Enbridge Gas Inc. 3.31% 09-11-2025 Callable 2025	Canada	Corporate - Non Convertible	209,000	231	208
Enbridge Gas Inc. 2.50% 08-05-2026 Callable 2026	Canada	Corporate - Non Convertible	125,000	119	123
Enbridge Gas Inc. 2.90% 04-01-2030 Callable 2030	Canada	Corporate - Non Convertible	1,983,000	1,856	1,910
Enbridge Gas Inc. 2.35% 09-15-2031	Canada	Corporate - Non Convertible	1,362,000	1,179	1,244
Enbridge Gas Inc. 4.15% 08-17-2032 Callable 2032	Canada	Corporate - Non Convertible	52,000	50	53
Enbridge Gas Inc. 6.16% 12-16-2033	Canada	Corporate - Non Convertible	387,000	451	444
Enbridge Gas Inc. 3.01% 08-09-2049 Callable 2049	Canada	Corporate - Non Convertible	750,000	534	573
Enbridge Gas Inc. 3.65% 04-01-2050 Callable 2049	Canada	Corporate - Non Convertible	1,053,000	879	901
Enbridge Gas Inc. 5.67% 10-06-2053	Canada	Corporate - Non Convertible	369,000	434	430

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Enbridge Inc. 3.20% 06-08-2027 Callable 2027	Canada	Corporate - Non Convertible	3,724,000	3,746	3,689
Enbridge Inc. 5.70% 11-09-2027	Canada	Corporate - Non Convertible	650,000	682	689
Enbridge Inc. 7.22% 07-24-2030 Callable	Canada	Corporate - Non Convertible	111,000	137	125
Enbridge Inc. 7.20% 06-18-2032 Callable	Canada	Corporate - Non Convertible	1,101,000	1,244	1,275
Enbridge Inc. 6.10% 11-09-2032	Canada	Corporate - Non Convertible	485,000	519	544
Enbridge Inc. 6.90% 11-15-2032 Callable	Canada	Corporate - Non Convertible	100,000	147	118
Enbridge Inc. 3.10% 09-21-2033	Canada	Corporate - Non Convertible	63,000	62	58
Enbridge Inc. 5.75% 09-02-2039 Callable	Canada	Corporate - Non Convertible	240,000	244	256
Enbridge Inc. 4.24% 08-27-2042	Canada	Corporate - Non Convertible	1,046,000	910	938
Enbridge Inc. 4.57% 03-11-2044	Canada	Corporate - Non Convertible	447,000	358	416
Enbridge Inc. 4.87% 11-21-2044	Canada	Corporate - Non Convertible	183,000	169	177
Enbridge Inc. 4.10% 09-21-2051	Canada	Corporate - Non Convertible	1,019,000	884	865
Enbridge Inc. 6.51% 11-09-2052	Canada	Corporate - Non Convertible	480,000	557	577
Enbridge Inc. 5.76% 05-26-2053	Canada	Corporate - Non Convertible	468,000	484	511
Enbridge Inc. 5.32% 08-22-2054	Canada	Corporate - Non Convertible	1,143,000	1,174	1,171
Enbridge Pipelines Inc. 3.45% 09-29-2025 Callable 2025	Canada	Corporate - Non Convertible	350,000	330	349
Enbridge Pipelines Inc. 3.52% 02-22-2029 Callable 2028	Canada	Corporate - Non Convertible	2,515,000	2,572	2,497
Enbridge Pipelines Inc. 5.08% 12-19-2036 Callable	Canada	Corporate - Non Convertible	218,000	256	226
Enbridge Pipelines Inc. 5.35% 11-10-2039 Callable	Canada	Corporate - Non Convertible	183,000	227	188
Enbridge Pipelines Inc. 5.33% 04-06-2040 Callable	Canada	Corporate - Non Convertible	316,000	309	324
Enbridge Pipelines Inc. 4.33% 02-22-2049 Callable 2048	Canada	Corporate - Non Convertible	227,000	204	203
Enbridge Pipelines Inc. 4.20% 05-12-2051	Canada	Corporate - Non Convertible	1,417,000	1,165	1,233
Enbridge Pipelines Inc. 5.82% 08-17-2053	Canada	Corporate - Non Convertible	353,000	359	392
Énergir inc. 2.10% 04-16-2027 Callable 2027	Canada	Corporate - Non Convertible	460,000	426	445
Énergir Inc. 3.04% 02-09-2032	Canada	Corporate - Non Convertible	144,000	132	136
Énergir LP 4.83% 06-02-2053	Canada	Corporate - Non Convertible	453,000	483	476
ENMAX Corp. 3.84% 06-05-2028 Callable 2028	Canada	Corporate - Non Convertible	120,000	126	119
ENMAX Corp. 3.88% 10-18-2029	Canada	Corporate - Non Convertible	153,000	166	151
EPCOR Utilities Inc. 5.65% 11-16-2035 Callable	Canada	Corporate - Non Convertible	488,000	662	549
EPCOR Utilities Inc. 6.65% 04-15-2038	Canada	Corporate - Non Convertible	87,000	131	105
EPCOR Utilities Inc. 5.75% 11-24-2039 Callable	Canada	Corporate - Non Convertible	154,000	197	174
EPCOR Utilities Inc. 4.55% 02-28-2042	Canada	Corporate - Non Convertible	100,000	133	100
EPCOR Utilities Inc. 3.55% 11-27-2047 Callable 2047	Canada	Corporate - Non Convertible	350,000	287	301
EPCOR Utilities Inc. 3.95% 11-26-2048	Canada	Corporate - Non Convertible	703,000	659	642
EPCOR Utilities Inc. 3.11% 07-08-2049 Callable 2049	Canada	Corporate - Non Convertible	1,546,000	1,138	1,218
EPCOR Utilities Inc. 2.90% 05-19-2050 Callable 2049	Canada	Corporate - Non Convertible	268,000	257	202
EPCOR Utilities Inc. 3.29% 06-28-2051	Canada	Corporate - Non Convertible	450,000	362	363
EPCOR Utilities Inc. 4.73% 09-02-2052	Canada	Corporate - Non Convertible	233,000	228	240
Equitable Bank 1.94% 03-10-2025	Canada	Corporate - Non Convertible	623,000	583	617
Fairfax Financial Holdings Ltd. 4.70% 12-16-2026 Callable 2026	Canada	Corporate - Non Convertible	747,000	789	761
Fairfax Financial Holdings Ltd. 4.25% 12-06-2027 Callable 2027	Canada	Corporate - Non Convertible	509,000	521	517
Fairfax Financial Holdings Ltd. 4.23% 06-14-2029 Callable 2029	Canada	Corporate - Non Convertible	212,000	225	215
Fairfax Financial Holdings Ltd. 3.95% 03-03-2031	Canada	Corporate - Non Convertible	626,000	548	620
Federated Co-Operatives Ltd. 3.92% 06-17-2025	Canada	Corporate - Non Convertible	240,000	231	239
Fédération des Caisses Desjardins du Québec 4.41% 05-19-2027	Canada	Corporate - Non Convertible	790,000	774	808
Fédération des Caisses Desjardins du Québec 5.48% 08-16-2028	Canada	Corporate - Non Convertible	1,154,000	1,190	1,231
Fédération des Caisses Desjardins du Québec 5.47% 11-17-2028	Canada	Corporate - Non Convertible	1,711,000	1,762	1,829
Fédération des Caisses Desjardins du Québec F/R 05-26-2030 Callable 2025	Canada	Corporate - Non Convertible	1,832,000	1,753	1,818
Fédération des Caisses Desjardins du Québec F/R 05-28-2031	Canada	Corporate - Non Convertible	2,224,000	2,037	2,165
Fédération des Caisses Desjardins du Québec F/R 08-23-2032	Canada	Corporate - Non Convertible	700,000	676	722
Finning International Inc. 2.63% 08-14-2026	Canada	Corporate - Non Convertible	120,000	111	118
Finning International Inc. 4.45% 05-16-2028	Canada	Corporate - Non Convertible	439,000	428	450
Finning International Inc. 5.08% 06-13-2042	Canada	Corporate - Non Convertible	613,000	592	605
First Capital Realty Inc. 3.60% 05-06-2026 Callable 2026	Canada	Corporate - Non Convertible	520,000	528	518
First Capital Realty Inc. 3.46% 01-22-2027 Callable 2026	Canada	Corporate - Non Convertible	231,000	235	229
First Capital Realty Inc. 3.75% 07-12-2027 Callable 2027	Canada	Corporate - Non Convertible	210,000	199	209
First Capital Realty Inc. 5.57% 03-01-2031	Canada	Corporate - Non Convertible	1,092,000	1,101	1,161
First National Financial Corp. 2.96% 11-17-2025	Canada	Corporate - Non Convertible	246,000	233	242
Ford Credit Canada Co. 7.00% 02-10-2026	United States	Corporate - Non Convertible	760,000	775	787
Ford Credit Canada Co. 7.38% 05-12-2026	United States	Corporate - Non Convertible	1,007,000	1,044	1,054
Ford Credit Canada Co. 2.96% 09-16-2026	United States	Corporate - Non Convertible	25,000	24	24
Ford Credit Canada Co. 5.44% 02-09-2029	United States	Corporate - Non Convertible	1,263,000	1,265	1,308
Ford Credit Canada Co. 5.58% 05-23-2031	United States	Corporate - Non Convertible	1,634,000	1,646	1,693

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Fortis Inc. 4.43% 05-31-2029	Canada	Corporate - Non Convertible	1,483,000	1,456	1,529
FortisAlberta Inc. 5.37% 10-30-2039 Callable	Canada	Corporate - Non Convertible	351,000	502	381
FortisAlberta Inc. 4.85% 09-11-2043 Callable 2043	Canada	Corporate - Non Convertible	167,000	184	173
FortisAlberta Inc. 4.99% 01-03-2047 Callable	Canada	Corporate - Non Convertible	77,000	107	82
FortisAlberta Inc. 3.74% 09-18-2048 Callable 2048	Canada	Corporate - Non Convertible	69,000	74	61
FortisAlberta Inc. 2.63% 06-08-2051	Canada	Corporate - Non Convertible	1,644,000	1,167	1,157
FortisBC Energy Inc. 5.90% 02-26-2035	Canada	Corporate - Non Convertible	819,000	893	926
FortisBC Energy Inc. 6.00% 10-02-2037	Canada	Corporate - Non Convertible	160,000	181	182
FortisBC Energy Inc. 3.78% 03-06-2047 Callable	Canada	Corporate - Non Convertible	1,005,000	883	898
FortisBC Energy Inc. 2.54% 07-13-2050	Canada	Corporate - Non Convertible	1,122,000	1,012	786
FortisBC Inc. 4.00% 10-28-2044 Callable 2044	Canada	Corporate - Non Convertible	660,000	562	600
Gaz Metro Inc. 5.70% 07-10-2036 Callable	Canada	Corporate - Non Convertible	320,000	376	362
GE Capital Canada Funding Co. 5.73% 10-22-2037	Canada	Corporate - Non Convertible	121,000	130	125
General Motors Financial of Canada Ltd. 1.70% 07-09-2025	United States	Corporate - Non Convertible	422,000	385	415
General Motors Financial of Canada Ltd. 1.75% 04-15-2026	United States	Corporate - Non Convertible	540,000	485	524
General Motors Financial of Canada Ltd. 3.15% 02-08-2027	United States	Corporate - Non Convertible	350,000	309	345
General Motors Financial of Canada Ltd. 5.20% 02-09-2028	United States	Corporate - Non Convertible	493,000	488	512
General Motors Financial of Canada Ltd. 5.00% 02-09-2029	United States	Corporate - Non Convertible	1,188,000	1,188	1,230
Genworth MI Canada Inc. 2.96% 03-01-2027	Canada	Corporate - Non Convertible	500,000	453	484
Gibson Energy Inc. 2.45% 07-14-2025 Callable 2025	Canada	Corporate - Non Convertible	35,000	33	35
Gibson Energy Inc. 5.80% 07-12-2026	Canada	Corporate - Non Convertible	1,477,000	1,480	1,477
Gibson Energy Inc. 3.60% 09-17-2029 Callable 2029	Canada	Corporate - Non Convertible	786,000	703	778
Gibson Energy Inc. 5.75% 07-12-2033	Canada	Corporate - Non Convertible	158,000	160	172
Gibson Energy Inc. 6.20% 07-12-2053	Canada	Corporate - Non Convertible	244,000	261	279
The Goldman Sachs Group Inc. 3.31% F/R 10-31-2025 Callable 2024	United States	Corporate - Non Convertible	470,000	456	470
The Goldman Sachs Group Inc. F/R 11-30-2027	United States	Corporate - Non Convertible	1,060,000	946	1,037
The Goldman Sachs Group Inc. F/R 02-28-2029	United States	Corporate - Non Convertible	700,000	697	663
Government of Canada 3.50% 08-01-2025	Canada	Federal Government	6,000	6	6
Government of Canada 4.00% 05-01-2026	Canada	Federal Government	69,000	70	70
Government of Canada 4.00% 08-01-2026	Canada	Federal Government	25,000	25	25
Government of Canada 3.50% 03-01-2028	Canada	Federal Government	3,000	3	3
Grand Renewable Solar LP 3.97% 01-31-2035	Canada	Corporate - Non Convertible	192,636	176	186
Granite Real Estate Investment Trust 3.06% 06-04-2027	Canada	Corporate - Non Convertible	590,000	535	580
Granite Real Estate Investment Trust 2.19% 08-30-2028	Canada	Corporate - Non Convertible	40,000	34	38
Granite Real Estate Investment Trust 2.38% 12-18-2030	Canada	Corporate - Non Convertible	653,000	539	592
Granite REIT Holdings LP 6.07% 04-12-2029	Canada	Corporate - Non Convertible	557,000	584	604
Greater Toronto Airports Authority 6.45% 12-03-2027 Callable	Canada	Corporate - Non Convertible	830,000	952	903
Greater Toronto Airports Authority 1.54% 05-03-2028	Canada	Corporate - Non Convertible	194,000	196	183
Greater Toronto Airports Authority 2.73% 04-03-2029 Callable 2029	Canada	Corporate - Non Convertible	100,000	110	98
Greater Toronto Airports Authority 6.45% 07-30-2029 Callable	Canada	Corporate - Non Convertible	283,738	324	305
Greater Toronto Airports Authority 7.05% 06-12-2030 Callable	Canada	Corporate - Non Convertible	49,000	69	57
Greater Toronto Airports Authority 7.10% 06-04-2031 Callable	Canada	Corporate - Non Convertible	1,790,000	2,136	2,120
Greater Toronto Airports Authority 6.98% 10-15-2032 Callable	Canada	Corporate - Non Convertible	1,003,000	1,242	1,204
Greater Toronto Airports Authority 6.47% 02-02-2034 Callable	Canada	Corporate - Non Convertible	186,000	266	220
Greater Toronto Airports Authority 3.26% 06-01-2037 Callable 2036	Canada	Corporate - Non Convertible	350,000	272	312
Greater Toronto Airports Authority 2.75% 10-17-2039	Canada	Corporate - Non Convertible	366,000	257	301
Greater Toronto Airports Authority 5.63% 06-07-2040 Callable	Canada	Corporate - Non Convertible	220,000	251	249
Greater Toronto Airports Authority 5.30% 02-25-2041 Callable	Canada	Corporate - Non Convertible	1,105,000	1,148	1,215
Greater Toronto Airports Authority 4.53% 03-21-2041 Callable	Canada	Corporate - Non Convertible	540,000	532	545
Greater Toronto Airports Authority 3.15% 10-05-2051	Canada	Corporate - Non Convertible	430,000	300	346
¹ Great-West Lifeco Inc. 3.34% 02-28-2028 Callable 2027	Canada	Corporate - Non Convertible	107,000	113	107
¹ Great-West Lifeco Inc. 2.38% 05-14-2030	Canada	Corporate - Non Convertible	602,000	531	567
¹ Great-West Lifeco Inc. 6.67% 03-21-2033	Canada	Corporate - Non Convertible	620,000	868	731
¹ Great-West Lifeco Inc. 6.00% 11-16-2039	Canada	Corporate - Non Convertible	163,000	238	186
¹ Great-West Lifeco Inc. 2.98% 07-08-2050	Canada	Corporate - Non Convertible	420,000	381	319
H&R Real Estate Investment Trust 4.07% 06-16-2025 Callable 2025	Canada	Corporate - Non Convertible	320,000	303	320
H&R Real Estate Investment Trust 2.63% 02-19-2027	Canada	Corporate - Non Convertible	1,286,000	1,176	1,244
Halifax International Airport Authority 4.89% 11-15-2050	Canada	Corporate - Non Convertible	137,000	136	138
Halifax International Airport 3.68% 05-03-2051	Canada	Corporate - Non Convertible	88,000	65	73
Health Montreal Collective LP 6.72% 09-30-2049	Canada	Corporate - Non Convertible	1,251,440	1,556	1,481

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Heathrow Funding Ltd. 3.25% 05-21-2025	United Kingdom	Corporate - Non Convertible	361,000	351	359
Heathrow Funding Ltd. 2.69% 10-13-2027	United Kingdom	Corporate - Non Convertible	600,000	561	585
Heathrow Funding Ltd. 3.40% 03-08-2028	United Kingdom	Corporate - Non Convertible	489,000	505	485
Heathrow Funding Ltd. 3.79% 09-04-2030 Callable 2030	United Kingdom	Corporate - Non Convertible	527,000	477	520
Heathrow Funding Ltd. 3.66% 01-13-2031	United Kingdom	Corporate - Non Convertible	710,000	599	691
Heathrow Funding Ltd. 3.73% 04-13-2033	United Kingdom	Corporate - Non Convertible	340,000	293	324
Honda Canada Finance Inc. 1.34% 03-17-2026	Canada	Corporate - Non Convertible	197,000	177	191
Honda Canada Finance Inc. 4.87% 09-23-2027	Canada	Corporate - Non Convertible	470,000	473	487
Honda Canada Finance Inc. 1.65% 02-25-2028	Canada	Corporate - Non Convertible	450,000	383	423
Honda Canada Finance Inc. 5.73% 09-28-2028	Canada	Corporate - Non Convertible	1,114,000	1,164	1,198
The Hospital for Sick Children 5.22% 12-16-2049	Canada	Corporate - Non Convertible	409,000	482	452
The Hospital for Sick Children 3.42% 12-07-2057 Callable 2057	Canada	Corporate - Non Convertible	50,000	53	41
Hospital Infrastructure Partners (NOH) Partnership 5.44% 01-31-2045	Canada	Corporate - Non Convertible	460,562	468	492
HSBC Bank Canada 1.78% 05-20-2026	Canada	Corporate - Non Convertible	226,000	201	220
Hydro One Inc. 2.77% 02-24-2026	Canada	Corporate - Non Convertible	7,000	7	7
Hydro One Inc. 4.91% 01-27-2028	Canada	Corporate - Non Convertible	218,000	228	229
Hydro One Inc. 3.02% 04-05-2029	Canada	Corporate - Non Convertible	1,871,000	1,738	1,845
Hydro One Inc. 7.35% 06-03-2030	Canada	Corporate - Non Convertible	1,350,000	1,584	1,592
Hydro One Inc. 1.69% 01-16-2031 Callable 2030	Canada	Corporate - Non Convertible	394,000	340	355
Hydro One Inc. 6.93% 06-01-2032	Canada	Corporate - Non Convertible	1,269,000	1,851	1,513
Hydro One Inc. 4.16% 01-27-2033	Canada	Corporate - Non Convertible	1,819,000	1,785	1,865
Hydro One Inc. 5.36% 05-20-2036	Canada	Corporate - Non Convertible	1,494,000	1,848	1,647
Hydro One Inc. 4.89% 03-13-2037	Canada	Corporate - Non Convertible	1,147,000	1,210	1,204
Hydro One Inc. 5.49% 07-16-2040	Canada	Corporate - Non Convertible	364,000	399	403
Hydro One Inc. 6.59% 04-22-2043	Canada	Corporate - Non Convertible	1,042,000	1,281	1,307
Hydro One Inc. 4.17% 06-06-2044 Callable	Canada	Corporate - Non Convertible	250,000	313	238
Hydro One Inc. 3.91% 02-23-2046 Callable 2045	Canada	Corporate - Non Convertible	350,000	276	320
Hydro One Inc. 3.72% 11-18-2047	Canada	Corporate - Non Convertible	980,000	855	867
Hydro One Inc. 3.63% 06-25-2049 Callable 2048	Canada	Corporate - Non Convertible	44,000	48	38
Hydro One Inc. 2.71% 02-28-2050	Canada	Corporate - Non Convertible	957,000	634	701
Hydro One Inc. 3.10% 09-15-2051	Canada	Corporate - Non Convertible	395,000	283	309
Hydro One Inc. 4.00% 12-22-2051	Canada	Corporate - Non Convertible	320,000	317	295
Hydro One Inc. 4.85% 11-30-2054	Canada	Corporate - Non Convertible	613,000	660	648
Hydro Ottawa Holding Inc. 2.614% 02-03-2025 Callable 2024	Canada	Corporate - Non Convertible	120,000	116	119
Hydro Ottawa Holding Inc. 3.99% 05-14-2043	Canada	Corporate - Non Convertible	190,000	171	173
Hyundai Capital Canada Inc. 2.01% 05-12-2026	Canada	Corporate - Non Convertible	3,142,000	2,944	3,058
Hyundai Capital Canada Inc. 3.20% 02-16-2027	Canada	Corporate - Non Convertible	32,000	30	32
Hyundai Capital Canada Inc. 5.57% 03-08-2028	Canada	Corporate - Non Convertible	33,000	35	35
iA Financial Corp. Inc. F/R 02-21-2030 Callable 2025	Canada	Corporate - Non Convertible	330,000	304	328
iA Financial Corp. Inc. F/R 09-24-2031	Canada	Corporate - Non Convertible	154,000	144	152
iA Financial Corp. Inc. F/R 02-25-2032	Canada	Corporate - Non Convertible	210,000	200	207
¹ IGM Financial Inc. 3.44% 01-26-2027 Callable	Canada	Corporate - Non Convertible	1,238,000	1,183	1,234
¹ IGM Financial Inc. 7.00% 12-31-2032	Canada	Corporate - Non Convertible	773,000	1,090	913
¹ IGM Financial Inc. 7.11% 03-07-2033	Canada	Corporate - Non Convertible	176,000	246	209
¹ IGM Financial Inc. 6.00% 12-10-2040 Callable 2040	Canada	Corporate - Non Convertible	156,000	202	176
¹ IGM Financial Inc. 4.12% 12-09-2047 Callable 2047	Canada	Corporate - Non Convertible	186,000	174	169
The Independent Order Of Foresters F/R 10-15-2035 Callable 2030	Canada	Corporate - Non Convertible	280,000	233	252
Intact Financial Corp. 3.69% 03-24-2025	Canada	Corporate - Non Convertible	604,000	586	603
Intact Financial Corp. 3.77% 03-02-2026 MTN	Canada	Corporate - Non Convertible	790,000	761	792
Intact Financial Corp. 2.85% 06-07-2027 Callable 2027	Canada	Corporate - Non Convertible	80,000	74	79
Intact Financial Corp. 1.93% 12-16-2030	Canada	Corporate - Non Convertible	1,043,000	891	950
Intact Financial Corp. 2.95% 12-16-2050	Canada	Corporate - Non Convertible	516,000	472	389
Intact Financial Corp. 3.77% 05-20-2053	Canada	Corporate - Non Convertible	697,000	597	608
Intact Financial Corp. 5.28% 09-14-2054	Canada	Corporate - Non Convertible	401,000	382	446
Inter Pipeline Ltd. 4.23% 06-01-2027	Canada	Corporate - Non Convertible	2,416,000	2,400	2,431
Inter Pipeline Ltd. 5.76% 02-17-2028	Canada	Corporate - Non Convertible	632,000	652	665
Inter Pipeline Ltd. 5.71% 05-29-2030	Canada	Corporate - Non Convertible	440,000	440	465
Inter Pipeline Ltd. 3.98% 11-25-2031	Canada	Corporate - Non Convertible	540,000	450	514
Inter Pipeline Ltd. 5.85% 05-18-2032	Canada	Corporate - Non Convertible	368,000	355	388
Inter Pipeline Ltd. 6.59% 02-09-2034	Canada	Corporate - Non Convertible	881,000	910	969
Inter Pipeline Ltd. 4.64% 05-30-2044 Callable 2043	Canada	Corporate - Non Convertible	320,000	276	279
Inter Pipeline Ltd. 5.09% 11-27-2051	Canada	Corporate - Non Convertible	645,000	562	586

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ '000)	Fair Value (\$ '000)
BONDS (cont'd)					
Ivanhoe Cambridge II Inc. 2.30% 12-12-2024 Callable 2024	Canada	Corporate - Non Convertible	159,000	151	158
Ivanhoe Cambridge II Inc. 4.99% 06-02-2028	Canada	Corporate - Non Convertible	44,000	45	46
John Deere Financial Inc. 1.63% 04-09-2026	United States	Corporate - Non Convertible	3,451,000	3,255	3,357
John Deere Financial Inc. 4.36% 01-20-2027	United States	Corporate - Non Convertible	2,000	2	2
JPMorgan Chase & Co. 1.90% 03-05-2028	United States	Corporate - Non Convertible	1,217,000	1,101	1,171
Keyera Corp. 3.93% 06-21-2028 Callable 2028	Canada	Corporate - Non Convertible	177,000	171	178
Keyera Corp. 3.96% 05-29-2030	Canada	Corporate - Non Convertible	170,000	148	169
Keyera Corp. 5.02% 03-28-2032	Canada	Corporate - Non Convertible	801,000	768	838
Keyera Corp. 5.66% 01-04-2054	Canada	Corporate - Non Convertible	275,000	278	291
Laurentian Bank of Canada 3.55% 04-20-2027	Canada	Corporate - Non Convertible	235,000	233	235
Lloyds Banking Group PLC 3.50% 02-03-2025	United Kingdom	Corporate - Non Convertible	534,000	513	533
Loblaw Companies Ltd. 6.45% 02-09-2028 Callable	Canada	Corporate - Non Convertible	854,000	1,084	921
Loblaw Companies Ltd. 4.49% 12-11-2028 Callable 2028	Canada	Corporate - Non Convertible	220,000	253	228
Loblaw Companies Ltd. 6.50% 01-22-2029	Canada	Corporate - Non Convertible	82,000	108	90
Loblaw Companies Ltd. 2.28% 05-07-2030 Callable 2030	Canada	Corporate - Non Convertible	181,000	187	169
Loblaw Companies Ltd. 6.54% 02-17-2033 Callable	Canada	Corporate - Non Convertible	553,000	652	631
Loblaw Companies Ltd. 6.05% 06-09-2034	Canada	Corporate - Non Convertible	826,000	885	919
Loblaw Companies Ltd. 6.15% 01-29-2035 Callable	Canada	Corporate - Non Convertible	370,000	377	415
Loblaw Companies Ltd. 5.90% 01-18-2036 Callable	Canada	Corporate - Non Convertible	138,000	185	153
Loblaw Companies Ltd. 5.34% 09-13-2052	Canada	Corporate - Non Convertible	316,000	298	340
Loblaw Companies Ltd. 5.12% 03-04-2054	Canada	Corporate - Non Convertible	723,000	730	755
Lower Mattagami Energy LP 2.31% 10-21-2026	Canada	Corporate - Non Convertible	1,000	1	1
Lower Mattagami Energy LP 4.85% 10-31-2033	Canada	Corporate - Non Convertible	430,000	453	461
Lower Mattagami Energy LP 5.14% 05-18-2041	Canada	Corporate - Non Convertible	266,000	370	286
Lower Mattagami Energy LP 4.94% 09-21-2043	Canada	Corporate - Non Convertible	130,000	181	138
Lower Mattagami Energy LP 4.18% 02-23-2046	Canada	Corporate - Non Convertible	666,000	662	638
Lower Mattagami Energy LP 4.18% 04-23-2052	Canada	Corporate - Non Convertible	135,000	190	129
Macquarie Group Ltd. F/R 08-21-2029	Australia	Corporate - Non Convertible	500,000	471	477
Magna International Inc. 4.95% 01-31-2031	Canada	Corporate - Non Convertible	320,000	329	336
Manulife Bank of Canada 1.50% 06-25-2025	Canada	Corporate - Non Convertible	50,000	47	49
Manulife Bank of Canada 1.34% 02-26-2026	Canada	Corporate - Non Convertible	381,000	338	370
Manulife Bank of Canada 1.54% 09-14-2026	Canada	Corporate - Non Convertible	359,000	337	347
Manulife Bank of Canada 2.86% 02-16-2027	Canada	Corporate - Non Convertible	1,880,000	1,769	1,856
Manulife Finance (Delaware) LP 5.06% 12-15-2041	Canada	Corporate - Non Convertible	1,590,000	1,531	1,642
Manulife Financial Corp. F/R 05-12-2030 Callable 2025	Canada	Corporate - Non Convertible	239,000	230	236
Manulife Financial Corp. F/R 03-10-2033	Canada	Corporate - Non Convertible	1,240,000	1,252	1,302
Manulife Financial Corp. F/R 02-23-2034	Canada	Corporate - Non Convertible	46,000	48	48
Manulife Financial Corp. 2.82% 05-13-2035	Canada	Corporate - Non Convertible	1,329,000	1,152	1,252
MCAP Commercial LP 3.74% 08-25-2025	Canada	Corporate - Non Convertible	239,000	232	237
McDonald's Corp. 4.86% 05-21-2031	United States	Corporate - Non Convertible	1,625,000	1,644	1,712
McGill University 3.98% 01-29-2056	Canada	Corporate - Non Convertible	5,000	6	4
McMaster University 3.41% 06-17-2071	Canada	Corporate - Non Convertible	365,000	365	285
Mercedes-Benz Finance Canada Inc. 5.14% 06-29-2026	Germany	Corporate - Non Convertible	761,000	773	780
Mercedes-Benz Finance Canada Inc. 5.12% 06-27-2028	Germany	Corporate - Non Convertible	420,000	433	442
Metro Inc. 3.39% 12-06-2027 Callable 2027	Canada	Corporate - Non Convertible	37,000	35	37
Metro Inc. 4.66% 02-07-2033	Canada	Corporate - Non Convertible	598,000	591	622
Metro Inc. 5.97% 10-15-2035	Canada	Corporate - Non Convertible	1,035,000	1,088	1,172
Metro Inc. 4.27% 12-04-2047 Callable 2047	Canada	Corporate - Non Convertible	859,000	911	793
Metropolitan Life Global Fund 3.39% 04-09-2030	United States	Corporate - Non Convertible	732,000	695	722
Metropolitan Life Global Funding I 1.95% 03-20-2028	United States	Corporate - Non Convertible	360,000	306	342
Metropolitan Life Global Funding I 2.45% 01-12-2029	United States	Corporate - Non Convertible	2,278,000	2,084	2,182
Molson Coors International LP 3.44% 07-15-2026 Callable	United States	Corporate - Non Convertible	784,000	829	781
Morgan Stanley F/R 08-04-2027	United States	Corporate - Non Convertible	900,000	810	869
Mountain View Partners GP 3.97% 03-31-2051	Canada	Corporate - Non Convertible	624,372	524	551
Mutual Life Assurance Co. of Canada 6.30% 05-15-2028	Canada	Corporate - Non Convertible	200,000	261	217
National Australia Bank Ltd. F/R 06-12-2030 Callable 2025	Australia	Corporate - Non Convertible	876,000	847	870
National Bank of Canada 1.53% 06-15-2026	Canada	Corporate - Non Convertible	196,000	179	190
National Bank of Canada 2.24% 11-04-2026	Canada	Corporate - Non Convertible	484,000	435	472
National Bank of Canada 5.22% 06-14-2028	Canada	Corporate - Non Convertible	1,447,000	1,453	1,530
National Bank of Canada 5.02% 02-01-2029	Canada	Corporate - Non Convertible	1,004,000	1,022	1,060
National Bank of Canada F/R 08-16-2032	Canada	Corporate - Non Convertible	2,124,000	2,137	2,215
National Bank of Canada 5.28% 02-15-2034	Canada	Corporate - Non Convertible	889,000	891	932
National Grid Electricity Transmission PLC 2.30% 06-22-2029	United Kingdom	Corporate - Non Convertible	737,000	692	692
National Grid Electricity Transmission PLC 5.22% 09-16-2031	United Kingdom	Corporate - Non Convertible	440,000	436	468

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BONDS (cont'd)					
NAV Canada 7.40% 06-01-2027	Canada	Corporate - Non Convertible	263,000	294	290
NAV Canada 2.06% 05-29-2030	Canada	Corporate - Non Convertible	200,000	208	185
NAV Canada 3.53% 02-23-2046 Callable 2045	Canada	Corporate - Non Convertible	380,000	350	337
NAV Canada 3.29% 03-30-2048 Callable 2047	Canada	Corporate - Non Convertible	144,000	155	122
NAV Canada 3.21% 09-29-2050 Callable 2050	Canada	Corporate - Non Convertible	884,000	745	730
NAV Canada 2.92% 09-29-2051	Canada	Corporate - Non Convertible	642,000	521	500
Nestlé Holdings Inc. 2.19% 01-26-2029	United States	Corporate - Non Convertible	2,051,000	1,867	1,959
New York Life Global Funding 5.25% 06-30-2026	United States	Corporate - Non Convertible	1,165,000	1,179	1,199
New York Life Global Funding 2.00% 04-17-2028	United States	Corporate - Non Convertible	1,280,000	1,136	1,219
NextEra Energy Capital Holdings Inc. 4.85% 04-30-2031	United States	Corporate - Non Convertible	30,000	31	31
Nissan Canada Inc. 2.10% 09-22-2025	Canada	Corporate - Non Convertible	428,000	398	420
North Battleford Power LP 4.96% 12-31-2032	Canada	Corporate - Non Convertible	214,149	216	219
North West Redwater Partnership 3.20% 04-24-2026	Canada	Corporate - Non Convertible	372,000	353	370
North West Redwater Partnership 2.80% 06-01-2027	Canada	Corporate - Non Convertible	686,000	732	675
North West Redwater Partnership 2.80% 06-01-2031	Canada	Corporate - Non Convertible	408,000	344	382
North West Redwater Partnership 4.15% 06-01-2033 Series H	Canada	Corporate - Non Convertible	2,037,000	2,114	2,042
North West Redwater Partnership 3.65% 06-01-2035 Callable 2034	Canada	Corporate - Non Convertible	712,000	664	672
North West Redwater Partnership 4.75% 06-01-2037 Callable 2036	Canada	Corporate - Non Convertible	2,089,000	2,249	2,143
North West Redwater Partnership 3.70% 02-23-2043 Callable 2042	Canada	Corporate - Non Convertible	249,000	215	218
North West Redwater Partnership 3.75% 06-01-2051	Canada	Corporate - Non Convertible	14,000	14	12
North West Redwater Partnership 5.08% 06-01-2054	Canada	Corporate - Non Convertible	572,000	592	607
North West Redwater Partnership 4.35% 01-10-2039 Series I	Canada	Corporate - Non Convertible	999,000	876	967
Northern Courier Pipeline LP 3.37% 06-30-2042	Canada	Corporate - Non Convertible	326,450	287	302
Nouvelle Autoroute 30 Financement Inc. 3.74% 12-31-2032	Canada	Corporate - Non Convertible	839	1	1
Nouvelle Autoroute 30 Financement Inc. 3.75% 03-31-2033	Canada	Corporate - Non Convertible	608,770	567	591
Nouvelle Autoroute 30 Financement Inc. 4.11% 03-31-2042	Canada	Corporate - Non Convertible	233,785	209	216
Nouvelle Autoroute 30 Financement Inc. 4.12% 06-30-2042	Canada	Corporate - Non Convertible	246,927	213	228
Nova Scotia Power Inc. 5.67% 11-14-2035	Canada	Corporate - Non Convertible	569,000	644	616
Nova Scotia Power Inc. 5.95% 07-27-2039 Callable	Canada	Corporate - Non Convertible	250,000	275	275
Nova Scotia Power Inc. 5.61% 06-15-2040	Canada	Corporate - Non Convertible	351,000	432	375
Nova Scotia Power Inc. 4.15% 03-06-2042	Canada	Corporate - Non Convertible	332,000	399	301
Nova Scotia Power Inc. 4.50% 07-20-2043	Canada	Corporate - Non Convertible	340,000	442	321
Nova Scotia Power Inc. 3.61% 05-01-2045	Canada	Corporate - Non Convertible	104,000	322	340
Nova Scotia Power Inc. 3.57% 04-05-2049 Callable 2048	Canada	Corporate - Non Convertible	386,000	280	311
Nova Scotia Power Inc. 3.31% 04-25-2050	Canada	Corporate - Non Convertible	385,000	283	294
OMERS Realty Corp. 3.24% 10-04-2027 Callable 2027	Canada	Corporate - Non Convertible	1,230,000	1,172	1,222
OMERS Realty Corp. 3.63% 06-05-2030 Callable 2030	Canada	Corporate - Non Convertible	1,010,000	1,114	999
OMERS Realty Corp. 4.96% 02-10-2031	Canada	Corporate - Non Convertible	881,000	893	932
Ontario Power Generation Inc. 2.98% 09-13-2029	Canada	Corporate - Non Convertible	162,000	168	158
Ontario Power Generation Inc. 3.22% 04-08-2030 Callable 2030	Canada	Corporate - Non Convertible	2,200,000	2,072	2,147
Ontario Power Generation Inc. 4.92% 07-19-2032	Canada	Corporate - Non Convertible	2,188,000	2,294	2,327
Ontario Power Generation Inc. 3.84% 06-22-2048 Callable 2047	Canada	Corporate - Non Convertible	1,648,000	1,415	1,454
Ontario Power Generation Inc. 4.25% 01-18-2049 Callable 2048	Canada	Corporate - Non Convertible	362,000	339	339
Ontario Power Generation Inc. 2.95% 02-21-2051	Canada	Corporate - Non Convertible	575,000	374	427
Original Wempi Inc. 7.79% 10-04-2027	Canada	Corporate - Non Convertible	60,000	64	65
Pembina Pipeline Corp. 3.71% 08-11-2026 Callable 2026	Canada	Corporate - Non Convertible	74,000	71	74
Pembina Pipeline Corp. 4.24% 06-15-2027 Callable 2027	Canada	Corporate - Non Convertible	327,000	366	332
Pembina Pipeline Corp. 4.02% 03-27-2028 Callable 2027	Canada	Corporate - Non Convertible	1,388,000	1,392	1,404
Pembina Pipeline Corp. 3.62% 04-03-2029 Callable 2029	Canada	Corporate - Non Convertible	921,000	907	915
Pembina Pipeline Corp. 3.31% 02-01-2030 Callable 2029	Canada	Corporate - Non Convertible	584,000	537	568
Pembina Pipeline Corp. 3.53% 12-10-2031	Canada	Corporate - Non Convertible	1,224,000	1,062	1,175
Pembina Pipeline Corp. 5.02% 01-12-2032	Canada	Corporate - Non Convertible	1,730,000	1,778	1,806
Pembina Pipeline Corp. 5.21% 01-12-2034	Canada	Corporate - Non Convertible	1,157,000	1,157	1,215
Pembina Pipeline Corp. 4.75% 04-30-2043	Canada	Corporate - Non Convertible	378,000	310	356
Pembina Pipeline Corp. 4.81% 03-25-2044	Canada	Corporate - Non Convertible	182,000	158	172
Pembina Pipeline Corp. 4.74% 01-21-2047 Callable 2046 MTN	Canada	Corporate - Non Convertible	340,000	284	318
Pembina Pipeline Corp. 4.75% 03-26-2048 Callable 2047	Canada	Corporate - Non Convertible	834,000	780	779
Pembina Pipeline Corp. 4.54% 04-03-2049 Callable 2048	Canada	Corporate - Non Convertible	797,000	674	721
Pembina Pipeline Corp. 4.67% 05-28-2050	Canada	Corporate - Non Convertible	627,000	619	577
Pembina Pipeline Corp. 4.49% 12-10-2051	Canada	Corporate - Non Convertible	180,000	147	161
Pembina Pipeline Corp. 5.67% 01-12-2054	Canada	Corporate - Non Convertible	1,043,000	1,059	1,108

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Plenary Health Bridgepoint LP 7.25% 08-31-2042	Canada	Corporate - Non Convertible	2,482	4	3
Plenary Health Care Humber 4.82% 11-30-2044 Callable	Canada	Corporate - Non Convertible	300,000	288	293
Plenary Health Hamilton LP 5.80% 05-31-2043	Canada	Corporate - Non Convertible	163,540	172	179
Plenary Properties LTAP LP 6.288% 01-31-2044	Canada	Asset Backed	439,942	491	503
¹ Power Corp. of Canada 8.57% 04-22-2039	Canada	Corporate - Non Convertible	150,000	209	211
¹ Power Corp. of Canada 4.81% 01-31-2047 Callable 2046	Canada	Corporate - Non Convertible	470,000	557	479
Primaris Real Estate Investment Trust 4.27% 03-30-2025	Canada	Corporate - Non Convertible	96,000	94	96
Primaris Real Estate Investment Trust 5.93% 03-29-2028	Canada	Corporate - Non Convertible	301,000	297	319
Primaris Real Estate Investment Trust 6.37% 06-30-2029	Canada	Corporate - Non Convertible	844,000	881	918
Prologis Inc. 5.25% 01-15-2031	United States	Corporate - Non Convertible	1,083,000	1,100	1,155
Queen's University 2.89% 04-27-2060	Canada	Corporate - Non Convertible	328,000	228	228
Reliance LP 3.84% 03-15-2025 Callable 2025	Canada	Corporate - Non Convertible	471,000	465	470
Reliance LP 3.75% 03-15-2026 Callable 2026	Canada	Corporate - Non Convertible	350,000	325	350
Reliance LP 2.68% 12-01-2027	Canada	Corporate - Non Convertible	330,000	297	318
Reliance LP 2.67% 08-01-2028	Canada	Corporate - Non Convertible	260,000	231	248
RioCan Real Estate Investment Trust 2.83% 11-08-2028	Canada	Corporate - Non Convertible	304,000	262	290
RioCan Real Estate Investment Trust 4.63% 05-01-2029	Canada	Corporate - Non Convertible	275,000	260	279
RioCan Real Estate Investment Trust 5.96% 10-01-2029	Canada	Corporate - Non Convertible	628,000	645	674
RioCan Real Estate Investment Trust 5.47% 03-01-2030	Canada	Corporate - Non Convertible	1,485,000	1,488	1,560
Rogers Communication Inc 3.80% 03-01-2027 Callable	Canada	Corporate - Non Convertible	1,117,000	1,094	1,119
Rogers Communications Inc. 3.65% 03-31-2027	Canada	Corporate - Non Convertible	3,643,000	3,580	3,639
Rogers Communications Inc. 4.40% 11-02-2028	Canada	Corporate - Non Convertible	945,000	1,095	964
Rogers Communications Inc. 3.75% 04-15-2029	Canada	Corporate - Non Convertible	445,000	417	442
Rogers Communications Inc. 3.25% 05-01-2029 Callable 2029	Canada	Corporate - Non Convertible	890,000	900	865
Rogers Communications Inc. 3.30% 12-10-2029	Canada	Corporate - Non Convertible	2,368,000	2,113	2,294
Rogers Communications Inc. 2.90% 12-09-2030	Canada	Corporate - Non Convertible	484,000	431	452
Rogers Communications Inc. 4.25% 04-15-2032	Canada	Corporate - Non Convertible	242,000	223	241
Rogers Communications Inc. 5.90% 09-21-2033	Canada	Corporate - Non Convertible	383,000	383	422
Rogers Communications Inc. 6.68% 11-04-2039	Canada	Corporate - Non Convertible	587,000	735	675
Rogers Communications Inc. 6.75% 11-09-2039	Canada	Corporate - Non Convertible	1,475,000	1,681	1,709
Rogers Communications Inc. 6.11% 08-25-2040	Canada	Corporate - Non Convertible	997,000	1,070	1,090
Rogers Communications Inc. 6.56% 03-22-2041	Canada	Corporate - Non Convertible	318,000	336	363
Rogers Communications Inc. 4.25% 12-09-2049	Canada	Corporate - Non Convertible	252,000	262	218
Rogers Communications Inc. 5.25% 04-15-2052	Canada	Corporate - Non Convertible	853,000	821	858
Royal Bank of Canada 4.93% 07-16-2025	Canada	Corporate - Non Convertible	36,000	40	36
Royal Bank of Canada 1.59% 05-04-2026	Canada	Corporate - Non Convertible	853,000	819	830
Royal Bank of Canada 5.24% 11-02-2026	Canada	Corporate - Non Convertible	2,899,000	2,936	3,002
Royal Bank of Canada 2.33% 01-28-2027	Canada	Corporate - Non Convertible	2,676,000	2,577	2,611
Royal Bank of Canada 4.61% 07-26-2027	Canada	Corporate - Non Convertible	1,636,000	1,614	1,686
Royal Bank of Canada 4.64% 01-17-2028	Canada	Corporate - Non Convertible	2,353,000	2,362	2,438
Royal Bank of Canada 1.83% 07-31-2028	Canada	Corporate - Non Convertible	4,627,000	4,255	4,389
Royal Bank of Canada 5.23% 06-24-2030	Canada	Corporate - Non Convertible	3,746,000	3,984	4,034
Royal Bank of Canada F/R 11-03-2031	Canada	Corporate - Non Convertible	1,373,000	1,218	1,331
Royal Bank of Canada F/R 05-03-2032	Canada	Corporate - Non Convertible	2,206,000	1,994	2,164
Royal Bank of Canada F/R 01-28-2033	Canada	Corporate - Non Convertible	667,000	595	627
Royal Bank of Canada F/R 02-01-2033	Canada	Corporate - Non Convertible	2,678,000	2,657	2,774
Royal Bank of Canada F/R 04-03-2034	Canada	Corporate - Non Convertible	2,232,000	2,213	2,332
Ryerson University 3.54% 05-04-2061	Canada	Corporate - Non Convertible	659,000	663	540
Saputo Inc. 3.61% 08-14-2025 Callable 2025	Canada	Corporate - Non Convertible	703,000	756	701
Saputo Inc. 1.42% 06-19-2026	Canada	Corporate - Non Convertible	962,000	827	928
Saputo Inc. 2.24% 06-16-2027 Callable 2027	Canada	Corporate - Non Convertible	44,000	43	42
Saputo Inc. 5.25% 11-29-2029	Canada	Corporate - Non Convertible	370,000	380	394
Saputo Inc. 5.49% 11-20-2030	Canada	Corporate - Non Convertible	910,000	941	980
Sienna Senior Living Inc. 3.45% 02-27-2026 Callable 2026	Canada	Corporate - Non Convertible	480,000	455	475
Smart Real Estate Investment Trust 3.556% 02-06-2025 Series N	Canada	Corporate - Non Convertible	170,000	162	169
Smart Real Estate Investment Trust 3.44% 08-28-2026 Callable	Canada	Corporate - Non Convertible	806,000	855	800
SmartCentres Real Estate Investment Trust 5.35% 05-29-2028	Canada	Corporate - Non Convertible	587,000	587	611
SmartCentres Real Estate Investment Trust 2.31% 12-18-2028	Canada	Corporate - Non Convertible	408,000	392	378
SmartCentres Real Estate Investment Trust 3.53% 12-20-2029 Callable 2029	Canada	Corporate - Non Convertible	534,000	455	514
SmartCentres Real Estate Investment Trust 3.65% 12-11-2030	Canada	Corporate - Non Convertible	260,000	230	247
Sobeys Inc. 5.79% 10-06-2036	Canada	Corporate - Non Convertible	45,000	53	47
Sobeys Inc. 6.64% 06-07-2040	Canada	Corporate - Non Convertible	198,000	277	223
SSL Finance Inc. 4.10% 10-31-2045	Canada	Corporate - Non Convertible	328,609	282	306

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Strait Crossing Development Inc. 6.17% 09-15-2031	Canada	Corporate - Non Convertible	75,066	74	75
Sun Life Financial Inc. F/R 11-18-2031	Canada	Corporate - Non Convertible	121,000	114	118
Sun Life Financial Inc. F/R 11-21-2033	Canada	Corporate - Non Convertible	965,000	829	930
Sun Life Financial Inc. F/R 08-10-2034	Canada	Corporate - Non Convertible	368,000	348	383
Sun Life Financial Inc. F/R 07-04-2035	Canada	Corporate - Non Convertible	860,000	883	925
Sun Life Financial Inc. F/R 10-01-2035	Canada	Corporate - Non Convertible	1,228,000	995	1,107
Sun Life Financial Inc. F/R 11-18-2036	Canada	Corporate - Non Convertible	1,179,000	971	1,107
Sun Life Financial Inc. F/R 05-29-2042	Canada	Corporate - Non Convertible	863,000	978	923
Suncor Energy Inc. 5.60% 11-17-2025	Canada	Corporate - Non Convertible	905,000	918	921
Suncor Energy Inc. 5.40% 11-17-2026	Canada	Corporate - Non Convertible	861,000	882	893
Suncor Energy Inc. 5.39% 03-26-2037 Callable	Canada	Corporate - Non Convertible	180,000	175	189
Suncor Energy Inc. 4.34% 09-13-2046 Callable 2046	Canada	Corporate - Non Convertible	380,000	317	349
Suncor Energy Inc. 3.95% 03-04-2051	Canada	Corporate - Non Convertible	920,000	805	788
Sysco Canada Inc. 3.65% 04-25-2025 Callable 2025	United States	Corporate - Non Convertible	696,000	683	694
TELUS Corp. 3.75% 03-10-2026 Callable 2025	Canada	Corporate - Non Convertible	282,000	273	282
TELUS Corp. 2.75% 07-08-2026	Canada	Corporate - Non Convertible	1,153,000	1,143	1,136
TELUS Corp. 2.35% 01-27-2028 Callable 2027	Canada	Corporate - Non Convertible	405,000	404	389
TELUS Corp. 3.63% 03-01-2028 Callable 2027	Canada	Corporate - Non Convertible	782,000	720	781
TELUS Corp. 4.80% 12-15-2028	Canada	Corporate - Non Convertible	1,778,000	1,785	1,849
TELUS Corp. 3.30% 05-02-2029 Callable 2029	Canada	Corporate - Non Convertible	828,000	801	812
TELUS Corp. 5.00% 09-13-2029	Canada	Corporate - Non Convertible	315,000	306	331
TELUS Corp. 3.15% 02-19-2030 Callable 2029	Canada	Corporate - Non Convertible	1,764,000	1,623	1,701
TELUS Corp. 5.60% 09-09-2030	Canada	Corporate - Non Convertible	675,000	663	730
TELUS Corp. 2.05% 10-07-2030	Canada	Corporate - Non Convertible	315,000	317	283
TELUS Corp. 5.25% 11-15-2032	Canada	Corporate - Non Convertible	1,114,000	1,140	1,185
TELUS Corp. 4.95% 03-28-2033	Canada	Corporate - Non Convertible	411,000	408	429
TELUS Corp. 5.10% 02-15-2034	Canada	Corporate - Non Convertible	1,184,000	1,188	1,244
TELUS Corp. 5.15% 11-26-2043	Canada	Corporate - Non Convertible	275,000	363	274
TELUS Corp. 4.85% 04-05-2044	Canada	Corporate - Non Convertible	666,000	596	639
TELUS Corp. 4.75% 01-17-2045 Callable	Canada	Corporate - Non Convertible	230,000	186	217
TELUS Corp. 4.40% 01-29-2046 Callable 2045	Canada	Corporate - Non Convertible	220,000	167	198
TELUS Corp. 4.70% 03-06-2048 Callable 2047	Canada	Corporate - Non Convertible	586,000	641	549
TELUS Corp. 3.95% 02-16-2050	Canada	Corporate - Non Convertible	1,713,000	1,364	1,422
TELUS Corp. 4.10% 04-05-2051	Canada	Corporate - Non Convertible	372,000	299	315
TELUS Corp. 5.65% 09-13-2052	Canada	Corporate - Non Convertible	733,000	744	786
TELUS Corp. 5.95% 09-08-2053	Canada	Corporate - Non Convertible	879,000	897	983
Teranet Holdings LP 3.54% 06-11-2025	Canada	Corporate - Non Convertible	390,000	375	388
Teranet Holdings LP 3.72% 02-23-2029	Canada	Corporate - Non Convertible	324,000	298	315
Teranet Holdings LP 5.754% 12-17-2040	Canada	Asset Backed	693,000	721	699
Teranet Holdings LP 6.10% 06-17-2041	Canada	Corporate - Non Convertible	94,000	97	98
TMX Group Ltd. 2.30% 12-11-2024 Callable 2024	Canada	Corporate - Non Convertible	230,000	220	229
TMX Group Ltd. 3.78% 06-05-2028 Callable 2028	Canada	Corporate - Non Convertible	35,000	34	35
TMX Group Ltd 2.02% 02-12-2031	Canada	Corporate - Non Convertible	1,395,000	1,187	1,259
Toromont Industries Ltd. 3.84% 10-27-2027 Callable	Canada	Corporate - Non Convertible	487,000	475	490
Toronto Hydro Corp. 2.43% 12-11-2029	Canada	Corporate - Non Convertible	366,000	400	349
Toronto Hydro Corp. 1.50% 10-15-2030	Canada	Corporate - Non Convertible	143,000	142	127
Toronto Hydro Corp. 5.54% 05-21-2040	Canada	Corporate - Non Convertible	190,000	245	212
Toronto Hydro Corp. 4.08% 09-16-2044 Callable 2044	Canada	Corporate - Non Convertible	346,000	446	327
Toronto Hydro Corp. 3.55% 07-28-2045 Callable 2045	Canada	Corporate - Non Convertible	140,000	123	122
Toronto Hydro Corp. 3.48% 02-28-2048 Callable 2047	Canada	Corporate - Non Convertible	250,000	188	214
Toronto Hydro Corp. 2.99% 12-10-2049	Canada	Corporate - Non Convertible	782,000	559	606
Toronto Hydro Corp. 3.27% 10-18-2051	Canada	Corporate - Non Convertible	560,000	449	454
Toronto Hydro Corp. 4.95% 10-13-2052	Canada	Corporate - Non Convertible	555,000	585	595
The Toronto-Dominion Bank 1.13% 12-09-2025	Canada	Corporate - Non Convertible	34,000	33	33
The Toronto-Dominion Bank 5.42% 07-10-2026	Canada	Corporate - Non Convertible	866,000	878	894
The Toronto-Dominion Bank 2.26% 01-07-2027	Canada	Corporate - Non Convertible	3,492,000	3,204	3,402
The Toronto-Dominion Bank 4.52% 01-29-2027	Canada	Corporate - Non Convertible	42,000	43	43
The Toronto-Dominion Bank 4.21% 06-01-2027	Canada	Corporate - Non Convertible	5,390,000	5,323	5,485
The Toronto-Dominion Bank 5.38% 10-21-2027	Canada	Corporate - Non Convertible	260,000	264	274
The Toronto-Dominion Bank 4.48% 01-18-2028	Canada	Corporate - Non Convertible	2,545,000	2,551	2,621
The Toronto-Dominion Bank 1.89% 03-08-2028	Canada	Corporate - Non Convertible	255,000	217	243
The Toronto-Dominion Bank 5.49% 09-08-2028	Canada	Corporate - Non Convertible	1,125,000	1,163	1,204
The Toronto-Dominion Bank 4.68% 01-08-2029	Canada	Corporate - Non Convertible	5,864,000	5,831	6,112
The Toronto-Dominion Bank F/R 04-22-2030 Callable 2025	Canada	Corporate - Non Convertible	4,251,000	4,105	4,226

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BONDS (cont'd)					
The Toronto-Dominion Bank 4.86% 03-04-2031 Callable 2026	Canada	Corporate - Non Convertible	1,462,000	1,456	1,484
The Toronto-Dominion Bank F/R 01-26-2032 Callable 2027	Canada	Corporate - Non Convertible	1,233,000	1,137	1,214
The Toronto-Dominion Bank F/R 04-09-2034	Canada	Corporate - Non Convertible	2,114,000	2,104	2,212
Tourmaline Oil Corp. 2.08% 01-25-2028	Canada	Corporate - Non Convertible	360,000	305	343
Toyota Credit Canada Inc. 2.11% 02-26-2025	Canada	Corporate - Non Convertible	480,000	457	476
Toyota Credit Canada Inc. 2.73% 08-25-2025	Canada	Corporate - Non Convertible	370,000	344	367
Toyota Credit Canada Inc. 4.45% 01-26-2026	Canada	Corporate - Non Convertible	1,194,000	1,189	1,204
Toyota Credit Canada Inc. 1.18% 02-23-2026	Canada	Corporate - Non Convertible	270,000	240	262
Toyota Credit Canada Inc. 5.29% 07-13-2026	Canada	Corporate - Non Convertible	3,000	3	3
Toyota Credit Canada Inc. 1.66% 07-20-2026	Canada	Corporate - Non Convertible	150,000	133	145
Toyota Credit Canada Inc. 4.44% 06-27-2029	Canada	Corporate - Non Convertible	2,136,000	2,175	2,208
TransCanada PipeLines Ltd. 3.30% 07-17-2025 Callable 2025 MTN	Canada	Corporate - Non Convertible	242,000	233	241
TransCanada PipeLines Ltd. 4.35% 05-12-2026	Canada	Corporate - Non Convertible	90,000	89	91
TransCanada PipeLines Ltd. 7.31% 01-15-2027	Canada	Corporate - Non Convertible	500,000	524	533
TransCanada PipeLines Ltd. 3.80% 04-05-2027 Callable 2027	Canada	Corporate - Non Convertible	3,018,000	2,929	3,036
TransCanada PipeLines Ltd. 6.28% 05-26-2028	Canada	Corporate - Non Convertible	1,214,000	1,405	1,300
TransCanada PipeLines Ltd. 6.89% 08-07-2028	Canada	Corporate - Non Convertible	659,000	813	725
TransCanada PipeLines Ltd. 5.65% 06-20-2029	Canada	Corporate - Non Convertible	243,000	239	261
TransCanada PipeLines Ltd. 6.50% 12-09-2030	Canada	Corporate - Non Convertible	865,000	1,151	948
TransCanada PipeLines Ltd. 2.97% 06-09-2031	Canada	Corporate - Non Convertible	473,000	394	450
TransCanada PipeLines Ltd. 5.33% 05-12-2032	Canada	Corporate - Non Convertible	1,120,000	1,131	1,200
TransCanada PipeLines Ltd. 8.05% 02-17-2039	Canada	Corporate - Non Convertible	430,000	542	557
TransCanada PipeLines Ltd. 4.55% 11-15-2041	Canada	Corporate - Non Convertible	1,019,000	918	959
TransCanada PipeLines Ltd. 4.35% 06-06-2046 Callable 2045	Canada	Corporate - Non Convertible	451,000	364	410
TransCanada PipeLines Ltd. 4.33% 09-16-2047 Callable 2047	Canada	Corporate - Non Convertible	730,000	634	660
TransCanada PipeLines Ltd. 4.18% 07-03-2048 Callable 2048	Canada	Corporate - Non Convertible	797,000	707	702
TransCanada PipeLines Ltd. 4.34% 10-15-2049 Callable 2049	Canada	Corporate - Non Convertible	726,000	616	655
TransCanada PipeLines Ltd. 5.92% 05-12-2052	Canada	Corporate - Non Convertible	654,000	687	735
Transcontinental Inc. 2.67% 02-03-2025	Canada	Corporate - Non Convertible	242,000	232	240
Transurban Finance Co. Pty. Ltd. 4.56% 11-14-2028 Callable 2028	Australia	Corporate - Non Convertible	380,000	370	386
TriSummit Utilities Inc. 5.02% 01-11-2030	Canada	Corporate - Non Convertible	640,000	652	668
Union Gas Ltd. 3.19% 09-17-2025 Callable	Canada	Corporate - Non Convertible	312,000	345	310
Union Gas Ltd. 2.88% 11-22-2027 Callable 2027	Canada	Corporate - Non Convertible	1,250,000	1,202	1,230
Union Gas Ltd. 5.46% 09-11-2036	Canada	Corporate - Non Convertible	350,000	347	382
Union Gas Ltd. 6.05% 09-02-2038	Canada	Corporate - Non Convertible	375,000	469	429
Union Gas Ltd. 5.20% 07-23-2040 Callable	Canada	Corporate - Non Convertible	148,000	203	157
Union Gas Ltd. 4.88% 06-21-2041	Canada	Corporate - Non Convertible	305,000	375	313
Union Gas Ltd. 4.20% 06-02-2044 Callable 2043	Canada	Corporate - Non Convertible	350,000	420	330
Union Gas Ltd. 3.80% 06-01-2046 Callable	Canada	Corporate - Non Convertible	430,000	378	381
University of Ottawa 6.28% 04-15-2043 (Private Placement)	Canada	Corporate - Non Convertible	300,000	357	358
University of Ottawa 2.64% 02-13-2060 Callable 2059	Canada	Corporate - Non Convertible	800,000	681	521
University of Toronto 5.84% 12-15-2043	Canada	Corporate - Non Convertible	44,000	51	50
University of Toronto 4.94% 11-16-2045	Canada	Corporate - Non Convertible	450,000	566	466
University of Windsor 5.37% 06-29-2046	Canada	Corporate - Non Convertible	600,000	645	656
Vancouver Airport Authority 2.17% 06-23-2025	Canada	Corporate - Non Convertible	246,000	232	243
Vancouver Airport Authority 3.857% 11-10-2045 Callable	Canada	Corporate - Non Convertible	654,000	592	602
Vancouver Airport Authority 3.66% 11-23-2048 Callable 2048	Canada	Corporate - Non Convertible	618,000	525	549
Vancouver Airport Authority 2.87% 10-18-2049	Canada	Corporate - Non Convertible	270,000	181	208
Vancouver Airport Authority 2.80% 09-21-2050 Callable 2050	Canada	Corporate - Non Convertible	187,000	177	141
Vancouver International Airport Authority 7.43% 12-07-2026	Canada	Corporate - Non Convertible	53,000	60	57
Ventas Canada Finance Ltd. 2.45% 01-04-2027	United States	Corporate - Non Convertible	338,000	308	329
Ventas Canada Finance Ltd. 5.40% 04-21-2028	United States	Corporate - Non Convertible	480,000	486	504
Ventas Canada Finance Ltd. 3.30% 12-01-2031	United States	Corporate - Non Convertible	908,000	795	855
Veren Inc. 5.50% 06-21-2034	Canada	Corporate - Non Convertible	1,390,000	1,428	1,446
Verizon Communications Inc. 2.38% 03-22-2028	United States	Corporate - Non Convertible	880,000	781	845
Verizon Communications Inc. 2.50% 05-16-2030 Callable 2030	United States	Corporate - Non Convertible	566,000	484	527
Verizon Communications Inc. 3.63% 05-16-2050	United States	Corporate - Non Convertible	1,128,000	978	901
Verizon Communications Inc. 4.05% 03-22-2051	United States	Corporate - Non Convertible	250,000	213	215
Videotron Ltd. 4.65% 07-15-2029	Canada	Corporate - Non Convertible	564,000	571	580
Videotron Ltd. 5.00% 07-15-2034	Canada	Corporate - Non Convertible	1,245,000	1,258	1,279
VW Credit Canada Inc. 2.05% 12-10-2024	Germany	Corporate - Non Convertible	140,000	131	139
VW Credit Canada Inc. 1.50% 09-23-2025	Germany	Corporate - Non Convertible	40,000	37	39

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
VW Credit Canada Inc. 5.75% 09-21-2026	Germany	Corporate - Non Convertible	1,142,000	1,165	1,185
VW Credit Canada Inc. 2.45% 12-10-2026	Germany	Corporate - Non Convertible	929,000	849	905
VW Credit Canada Inc. 5.73% 09-20-2028	Germany	Corporate - Non Convertible	776,000	772	827
The Walt Disney Co. 3.06% 03-30-2027	United States	Corporate - Non Convertible	989,000	910	981
Waste Management of Canada Corp. 2.60% 09-23-2026 Callable 2026	Canada	Corporate - Non Convertible	696,000	669	684
Wells Fargo & Co. F/R 04-28-2026	United States	Corporate - Non Convertible	45,000	44	45
Wells Fargo & Co. 2.57% 05-01-2026 Callable 2025	United States	Corporate - Non Convertible	1,830,000	1,774	1,813
Wells Fargo & Co. 2.98% 05-19-2026	United States	Corporate - Non Convertible	777,000	717	769
Wells Fargo & Co. 2.49% 02-18-2027	United States	Corporate - Non Convertible	498,000	511	486
Welltower Inc. 2.95% 01-15-2027 Callable 2026	United States	Corporate - Non Convertible	260,000	241	253
Westcoast Energy Inc. 7.30% 12-18-2026 Callable	Canada	Corporate - Non Convertible	103,000	133	110
Westcoast Energy Inc. 6.75% 12-15-2027 Callable	Canada	Corporate - Non Convertible	564,000	591	606
Westcoast Energy Inc. 7.15% 03-20-2031	Canada	Corporate - Non Convertible	170,000	182	195
Westcoast Energy Inc. 4.79% 10-28-2041	Canada	Corporate - Non Convertible	170,000	145	168
WSP Global Inc. 2.41% 04-19-2028	Canada	Corporate - Non Convertible	32,000	32	31
WSP Global Inc. 5.55% 11-22-2030	Canada	Corporate - Non Convertible	1,625,000	1,671	1,747
York University 6.48% 03-07-2042	Canada	Corporate - Non Convertible	132,000	168	160
Total bonds				567,537	577,390
Transaction costs				-	-
Total investments				567,537	577,390
Derivative instruments (see schedule of derivative instruments)					3
Cash and cash equivalents					3,558
Other assets less liabilities					5,472
Net assets attributable to unitholders					586,423

¹ The issuer of this security is related to Mackenzie. See Note 1.

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

SUMMARY OF INVESTMENT PORTFOLIO

SEPTEMBER 30, 2024

PORTFOLIO ALLOCATION	% OF NAV
Bonds	98.6
<i>Bonds</i>	98.5
<i>Long bond futures</i>	0.1
Other assets (liabilities)	0.9
Cash and cash equivalents	0.5

REGIONAL ALLOCATION	% OF NAV
Canada	92.1
United States	5.2
Other assets (liabilities)	0.9
United Kingdom	0.9
Cash and cash equivalents	0.5
Australia	0.3
France	0.1

SECTOR ALLOCATION	% OF NAV
Corporate bonds – Financial	37.1
Corporate bonds – Energy	22.3
Corporate bonds – Infrastructure	13.3
Corporate bonds – Communication	9.9
Corporate bonds – Industrial	8.2
Corporate bonds – Real estate	6.5
Other assets (liabilities)	0.9
Corporate bonds – Provincial	0.7
Cash and cash equivalents	0.5
Provincial bonds	0.4
Corporate bonds – Securitization	0.1
Federal bonds	0.1

MARCH 31, 2024

PORTFOLIO ALLOCATION	% OF NAV
Bonds	98.8
<i>Bonds</i>	98.6
<i>Long bond futures</i>	0.2
Other assets (liabilities)	1.2

REGIONAL ALLOCATION	% OF NAV
Canada	91.9
United States	5.6
Other assets (liabilities)	1.2
United Kingdom	0.9
Australia	0.3
France	0.1

SECTOR ALLOCATION	% OF NAV
Corporate bonds – Financial	39.2
Corporate bonds – Energy	20.7
Corporate bonds – Infrastructure	13.2
Corporate bonds – Communication	10.3
Corporate bonds – Industrial	7.8
Corporate bonds – Real estate	6.1
Other assets (liabilities)	1.2
Corporate bonds – Provincial	0.7
Provincial bonds	0.4
Federal bonds	0.2
Corporate bonds – Securitization	0.1
Municipal bonds	0.1

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

SCHEDULE OF DERIVATIVE INSTRUMENTS

as at September 30, 2024

Schedule of Futures Contracts

Type of Contract	Number of Contracts	Expiration Date	Average Rate of Contracts (\$)	Notional Value* (\$ 000)	Unrealized Gains (\$ 000)	Unrealized Losses (\$ 000)
5 Year Canadian Government Bond Futures December 2024	7	Dec. 18, 2024	105.25 CAD	737	3	–
Total futures contracts				737	3	–

* Notional value represents the exposure to the underlying instruments as at September 30, 2024

Total Derivative assets						3
Total Derivative liabilities						–

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

NOTES TO FINANCIAL STATEMENTS

1. Fiscal Periods and General Information

The information provided in these financial statements and notes thereto is for the six-month periods ended or as at September 30, 2024 and 2023, except for the comparative information presented in the Statements of Financial Position and notes thereto, which is as at March 31, 2024. In the year an exchange-traded fund ("the ETF") is established, 'period' represents the period from inception to the period end of that fiscal year. Refer to Note 11 (a) for the formation date of the ETF.

The ETF is organized as an open-ended mutual fund trust established under the laws of the Province of Ontario pursuant to a Declaration of Trust as amended and restated from time to time. The address of the ETF's registered office is 180 Queen Street West, Toronto, Ontario, Canada. The ETF is authorized to issue an unlimited number of units for sale under a Prospectus. The units of the ETF are listed on the Toronto Stock Exchange/Cboe Canada ("the Exchange").

Mackenzie Financial Corporation ("Mackenzie") is the manager of the ETF and is wholly owned by IGM Financial Inc., a subsidiary of Power Corporation of Canada. Canada Life Investment Management Ltd. ("CLIML") is wholly owned by The Canada Life Assurance Company ("Canada Life"), a subsidiary of Power Corporation of Canada. Investments in companies within the Power Group of companies held by the ETF are identified in the Schedule of Investments.

2. Basis of Preparation and Presentation

These unaudited interim financial statements ("financial statements") have been prepared in accordance with IFRS Accounting Standards ("IFRS"), including International Accounting Standard ("IAS") 34, *Interim Financial Reporting*, as issued by the International Accounting Standards Board ("IASB"). These financial statements were prepared using the same accounting policies, critical accounting judgements and estimates as applied in the ETF's most recent audited annual financial statements for the year ended March 31, 2024. A summary of the ETF's material accounting policies under IFRS is presented in Note 3.

These financial statements are presented in Canadian dollars, which is the ETF's functional and presentation currency, and rounded to the nearest thousand unless otherwise indicated. These financial statements are prepared on a going concern basis using the historical cost basis, except for financial instruments that have been measured at fair value.

These financial statements were authorized for issue by the Board of Directors of Mackenzie Financial Corporation on November 12, 2024.

3. Material Accounting Policies

(a) Financial instruments

Financial instruments include financial assets and liabilities such as debt and equity securities, exchange-traded funds and derivatives. The ETF classifies and measures financial instruments in accordance with IFRS 9, *Financial Instruments* ("IFRS 9"). Upon initial recognition, financial instruments are classified as fair value through profit or loss ("FVTPL"). All financial instruments are recognized in the Statement of Financial Position when the ETF becomes a party to the contractual requirements of the instrument. Financial assets are derecognized when the right to receive cash flows from the instrument has expired or the ETF has transferred substantially all risks and rewards of ownership. Financial liabilities are derecognized when the obligation is discharged, cancelled or expires. Investment purchase and sale transactions are recorded as of the trade date.

Financial instruments are subsequently measured at FVTPL with changes in fair value recognized in the Statement of Comprehensive Income – Other changes in fair value of investments and other net assets – Net unrealized gain (loss).

The cost of investments is determined on a weighted average cost basis.

Realized and unrealized gains and losses on investments are calculated based on the weighted average cost of investments and exclude commissions and other portfolio transaction costs, which are separately reported in the Statement of Comprehensive Income – Commissions and other portfolio transaction costs.

Gains and losses arising from changes in the fair value of the investments are included in the Statement of Comprehensive Income for the period in which they arise.

The ETF accounts for its holdings in unlisted open-ended investment funds, private funds ("Underlying Funds") and Exchange-Traded Funds ("ETFs"), if any, at FVTPL. For private funds, the Manager will rely on the valuations provided by the managers of the private funds, which represents the ETF's proportionate share of the net assets of these private funds. The ETF's investment in Underlying Funds and ETFs, if any, is presented in the Schedule of Investments at fair value which represents the ETF's maximum exposure on these investments.

The ETF's redeemable units are held by different types of unitholders that are entitled to different redemption rights. Unitholders may redeem units of the ETF at a redemption price per unit equal to 95% of the closing price of the units on the Exchange on the effective day of the redemption, subject to a maximum redemption price of the applicable NAV per unit. These different redemption features create equally subordinate but not identical units of the ETF which therefore meet the criteria for classification as financial liabilities under IAS 32, *Financial Instruments: Presentation*. The ETF's obligation for net assets attributable to unitholders is presented at the redemption amount. Refer to Note 7 for details of subscriptions and redemptions of the ETF's units.

IAS 7, *Statement of Cash Flows*, requires disclosures related to changes in liabilities and assets, such as the units of the ETF, arising from financing activities. Changes in units of the ETF, including both changes from cash flows and non-cash changes, are included in the Statement of Changes in Financial Position. Any changes in the units not settled in cash as at the end of the period are presented as either Accounts receivable for units issued or Accounts payable for units redeemed in the Statement of Financial Position. These accounts receivable and accounts payable amounts typically settle shortly after period-end.

(b) Fair value measurement

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date.

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

NOTES TO FINANCIAL STATEMENTS

3. Material Accounting Policies (cont'd)

(b) Fair value measurement (cont'd)

Investments listed on a public securities exchange or traded on an over-the-counter market, including ETFs, are valued on the basis of the last traded market price or closing price recorded by the security exchange on which the security is principally traded, where this price falls within the quoted bid-ask spread for the investment. In circumstances where this price is not within the bid-ask spread, Mackenzie determines the point within the bid-ask spread that is most representative of fair value based on the specific facts and circumstances. Mutual fund securities of an underlying fund are valued on a business day at the price calculated by the manager of such underlying fund in accordance with the constituting documents of such underlying fund. Unlisted or non-exchange traded investments, or investments where a last sale or close price is unavailable or investments for which market quotations are, in Mackenzie's opinion, inaccurate, unreliable, or not reflective of all available material information, are valued at their fair value as determined by Mackenzie using appropriate and accepted industry valuation techniques including valuation models. The fair value determined using valuation models requires the use of inputs and assumptions based on observable market data including volatility and other applicable rates or prices. In limited circumstances, the fair value may be determined using valuation techniques that are not supported by observable market data.

Cash and cash equivalents which includes cash on deposit with financial institutions and short-term investments that are readily convertible to cash, are subject to an insignificant risk of changes in value, and are used by the ETF in the management of short-term commitments. Cash and cash equivalents and short-term investments are reported at fair value which closely approximates their amortized cost due to their nature of being highly liquid and having short terms to maturity. Bank overdraft positions are presented under current liabilities as bank indebtedness in the Statement of Financial Position. Short-term investments that are not considered cash equivalents are separately disclosed in the Schedule of Investments.

The ETF may use derivatives (such as written options, futures, forward contracts, swaps or customized derivatives) to hedge against losses caused by changes in securities prices, interest rates or exchange rates. The ETF may also use derivatives for non-hedging purposes in order to invest indirectly in securities or financial markets, to gain exposure to other currencies, to seek to generate additional income, and/or for any other purpose considered appropriate by the ETF's portfolio manager(s), provided that the use of the derivative is consistent with the ETF's investment objectives. Any use of derivatives will comply with Canadian mutual fund laws, subject to the regulatory exemptions granted to the ETF, as applicable.

Valuations of derivative instruments are carried out daily, using normal exchange reporting sources for exchange-traded derivatives and specific broker enquiry for over-the-counter derivatives.

The value of forward contracts is the gain or loss that would be realized if, on the valuation date, the positions were to be closed out. The change in value of forward contracts is included in the Statement of Comprehensive Income – Other changes in fair value of investments and other net assets – Net unrealized gain (loss).

The daily fluctuation of futures contracts or swaps, along with daily cash settlements made by the ETF, where applicable, are equal to the change in unrealized gains or losses that are best determined at the settlement price. These unrealized gains or losses are recorded and reported as such until the ETF closes out the contract or the contract expires. Margin paid or deposited in respect of futures contracts or swaps is reflected as a receivable in the Statement of Financial Position – Margin on derivatives. Any change in the variation margin requirement is settled daily.

Premiums paid for purchasing an option are recorded in the Statement of Financial Position – Investments at fair value.

Premiums received from writing options are included in the Statement of Financial Position as a liability and subsequently adjusted daily to fair value. If a written option expires unexercised, the premium received is recognized as a realized gain. If a written call option is exercised, the difference between the proceeds of the sale plus the value of the premium, and the cost of the security is recognized as a realized gain or loss. If a written put option is exercised, the cost of the security acquired is the exercise price of the option less the premium received.

Refer to the Schedule of Derivative Instruments and Schedule of Options Purchased/Written, as applicable, included in the Schedule of Investments for a listing of derivative and options positions as at September 30, 2024.

The ETF categorizes the fair value of its assets and liabilities into three categories, which are differentiated based on the observable nature of the inputs and extent of estimation required.

Level 1 – Unadjusted quoted prices in active markets for identical assets or liabilities;

Level 2 – Inputs other than quoted prices that are observable for the asset or liability either directly or indirectly. Examples of Level 2 valuations include quoted prices for similar securities, quoted prices on inactive markets and from recognized investment dealers, and the application of factors derived from observable data to non-North American quoted prices in order to estimate the impact of differences in market closing times.

Financial instruments classified as Level 2 investments are valued based on the prices provided by an independent reputable pricing services company who prices the securities based on recent transactions and quotes received from market participants and through incorporating observable market data and using standard market convention practices. Short-term investments classified as Level 2 investments are valued based on an amortized cost plus accrued interest which closely approximates fair value.

The estimated fair values for these securities may be different from the values that would have been used had a ready market for the investment existed; and

Level 3 – Inputs that are not based on observable market data.

The inputs are considered observable if they are developed using market data, such as publicly available information about actual events or transactions, and that reflect the assumption that market participants would use when pricing the asset or liability.

See Note 11 for the fair value classifications of the ETF.

(c) Income recognition

Interest income for distribution purposes represents the coupon interest received by the ETF which is accounted for on an accrual basis. The ETF does not amortize premiums paid or discounts received on the purchase of fixed income securities except for zero coupon bonds, which are amortized on a straight-line basis. Dividends are accrued as of the ex-dividend date. Unrealized gains or losses on investments, realized gains or losses on the sale of investments, including foreign exchange gains or losses on such investments, are calculated on a weighted average cost basis. Distributions received from an underlying fund are included in interest income, dividend income or realized gains (losses) on sale of investments, as appropriate, on the ex-dividend or distribution date.

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

NOTES TO FINANCIAL STATEMENTS

3. Material Accounting Policies (cont'd)

(d) Commissions and other portfolio transaction costs

Commissions and other portfolio transaction costs are costs incurred to acquire, issue or dispose of financial assets or liabilities. They include fees and commissions paid to agents, exchanges, brokers, dealers and other intermediaries. The total brokerage commissions incurred by the ETF in connection with portfolio transactions for the periods, together with other transaction charges, is disclosed in the Statements of Comprehensive Income. Brokerage business is allocated to brokers based on the best net result for the ETF. Subject to this criteria, commissions may be paid to brokerage firms which provide (or pay for) certain services, other than order execution, which may include investment research, analysis and reports, and databases or software in support of these services. Where applicable and ascertainable, the value of these services generated during the periods is disclosed in Note 11. The value of certain proprietary services provided by brokers cannot be reasonably estimated.

Mackenzie may reimburse the ETF for certain commissions and other portfolio transaction costs. Mackenzie may make these reimbursements at its discretion and stop these reimbursements at any time without notice. Any such reimbursements are included in the Statement of Comprehensive Income – expenses absorbed by Manager.

(e) Securities lending, repurchase and reverse repurchase transactions

The ETF is permitted to enter into securities lending, repurchase and reverse repurchase transactions as set out in the ETF's Prospectus. These transactions involve the temporary exchange of securities for collateral with a commitment to redeliver the same securities on a future date. Income is earned from these transactions in the form of fees paid by the counterparty and, in certain circumstances, interest paid on cash or securities held as collateral. Income earned from these transactions is included in the Statement of Comprehensive Income and recognized when earned. Securities lending transactions are administered by The Bank of New York Mellon (the "Securities Lending Agent"). The value of cash or securities held as collateral must be at least 102% of the fair value of the securities loaned, sold or purchased.

Note 11 summarizes the details of securities loaned and collateral received as at the end of period, as well as a reconciliation of securities lending income during the period, if applicable. Collateral received is comprised of debt obligations of the Government of Canada and other countries, Canadian provincial and municipal governments, and financial institutions.

(f) Offsetting

Financial assets and liabilities are offset and the net amount reported in the Statement of Financial Position only when there is a legally enforceable right to offset the recognized amounts and there is an intention to settle on a net basis, or to realize the asset and settle the liability simultaneously. In the normal course of business, the ETF enters into various master netting agreements or similar agreements that do not meet the criteria for offsetting in the Statement of Financial Position but still allow for the related amounts to be set off in certain circumstances, such as bankruptcy or termination of the contracts. Note 11 summarizes the details of such offsetting, if applicable, subject to master netting arrangements or other similar agreements and the net impact to the Statements of Financial Position if all such rights were exercised.

Income and expenses are not offset in the Statement of Comprehensive Income unless required or permitted to by an accounting standard, as specifically disclosed in the IFRS policies of the ETF.

(g) Currency

The functional and presentation currency of the ETF is Canadian dollars. Foreign currency purchases and sales of investments and foreign currency dividend and interest income and expenses are translated to Canadian dollars at the rate of exchange prevailing at the time of the transactions.

Foreign exchange gains (losses) on purchases and sales of foreign currencies are included in the Statement of Comprehensive Income – Other changes in fair value of investments and other net assets – Net realized gain (loss).

The fair value of investments and other assets and liabilities, denominated in foreign currencies, are translated to Canadian dollars at the rate of exchange prevailing on each business day.

(h) Net assets attributable to unitholders per unit

Net assets attributable to unitholders per unit is computed by dividing the net assets attributable to unitholders on a business day by the total number of units outstanding on that day.

(i) Net asset value per unit

The daily Net Asset Value ("NAV") of an investment fund may be calculated without reference to IFRS as per the Canadian Securities Administrators' ("CSA") regulations. The difference between NAV and Net assets attributable to unitholders (as reported in the financial statements), if any, is mainly due to differences in fair value of investments and other financial assets and liabilities and is disclosed in Note 11, if applicable.

(j) Increase (decrease) in net assets attributable to unitholders from operations per unit

Increase (decrease) in net assets attributable to unitholders from operations per unit in the Statement of Comprehensive Income represents the increase (decrease) in net assets attributable to unitholders from operations for the period, divided by the weighted average number of units outstanding during the period.

(k) Future accounting changes

The ETF has determined there are no material implications to the ETF's financial statements arising from IFRS issued but not yet effective.

4. Critical Accounting Estimates and Judgments

The preparation of these financial statements requires management to make estimates and assumptions that primarily affect the valuation of investments. Estimates and assumptions are reviewed on an ongoing basis. Actual results may differ from these estimates.

The following discusses the most significant accounting judgments and estimates made in preparing the financial statements:

MACKENZIE CANADIAN ALL CORPORATE BOND INDEX ETF

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

NOTES TO FINANCIAL STATEMENTS

4. Critical Accounting Estimates and Judgments (cont'd)

Use of Estimates

Fair value of securities not quoted in an active market

The ETF may hold financial instruments that are not quoted in active markets and are valued using valuation techniques that make use of observable data, to the extent practicable. Various valuation techniques are utilized, depending on a number of factors, including comparison with similar instruments for which observable market prices exist and recent arm's length market transactions. Key inputs and assumptions used are company specific and may include estimated discount rates and expected price volatilities. Changes in key inputs, could affect the reported fair value of these financial instruments held by the ETF.

Use of Judgments

Classification and measurement of investments

In classifying and measuring financial instruments held by the ETF, Mackenzie is required to make significant judgments in order to determine the most appropriate classification in accordance with IFRS 9. Mackenzie has assessed the ETF's business model, the manner in which all financial instruments are managed and performance evaluated as a group on a fair value basis, and concluded that FVTPL in accordance with IFRS 9 provides the most appropriate measurement and presentation of the ETF's financial instruments.

Functional currency

The ETF's functional and presentation currency is the Canadian dollar, which is the currency considered to best represent the economic effects of the ETF's underlying transactions, events and conditions taking into consideration the manner in which units are issued and redeemed and how returns and performance by the ETF are measured.

Interest in unconsolidated structured entities

In determining whether an Underlying Fund or an ETF in which the ETF invests, but that it does not consolidate, meets the definition of a structured entity, Mackenzie is required to make significant judgments about whether these underlying funds have the typical characteristics of a structured entity. These Underlying Funds do meet the definition of a structured entity because:

- I. The voting rights in the Underlying Funds are not dominant factors in deciding who controls them;
- II. the activities of the Underlying Funds are restricted by their offering documents; and
- III. the Underlying Funds have narrow and well-defined investment objectives to provide investment opportunities for investors while passing on the associated risks and rewards.

As a result, such investments are accounted for at FVTPL. Note 11 summarizes the details of the ETF's interest in these Underlying Funds, if applicable.

5. Income Taxes

The ETF qualifies as a mutual fund trust under the provisions of the Income Tax Act (Canada) and, accordingly, is subject to tax on its income including net realized capital gains in the taxation year, which is not paid or payable to its unitholders as at the end of the taxation year. The ETF maintains a December year-end for tax purposes. The ETF may be subject to withholding taxes on foreign income. In general, the ETF treats withholding tax as a charge against income for tax purposes. The ETF will distribute sufficient amounts from net income for tax purposes, as required, so that the ETF will not pay income taxes other than refundable tax on capital gains, if applicable.

Losses of the ETF cannot be allocated to investors and are retained in the ETF for use in future years. Non-capital losses may be carried forward up to 20 years to reduce taxable income and realized capital gains of future years. Capital losses may be carried forward indefinitely to reduce future realized capital gains. Refer to Note 11 for the ETF's loss carryforwards.

6. Management Fees and Operating Expenses

Mackenzie is paid a management fee for managing the investment portfolio, providing investment analysis and recommendations, making investment decisions and making brokerage arrangements relating to the purchase and sale of the investment portfolio. The management fee is calculated as a fixed annual percentage of the daily net asset value of the units of the ETF.

In addition to the applicable management fee, the operating expenses payable by the ETF include interest and borrowing costs, brokerage expenses and related transaction fees, fees and expenses relating to the operation of the Mackenzie ETFs' Independent Review Committee ("IRC"), fees under any derivative instrument used by the ETF, cost of complying with the regulatory requirement to produce summary documents, ETF facts or other similar disclosure documents, the costs of complying with governmental or regulatory requirements introduced after the date of the most recently filed prospectus, including, without limitation, any new fees or increases in fees, the fees related to external services that are not commonly charged in the Canadian exchange-traded fund industry after the date of the most recently filed prospectus, fees paid to external service providers associated with tax reclaims, refunds or the preparation of foreign tax reports on behalf of the ETFs, fees paid to external legal counsel and/or others in connection with corporate or other actions affecting the portfolio holdings of the ETF, and any applicable taxes, including income, withholding or other taxes and also including G.S.T. or H.S.T. on expenses.

Mackenzie may waive or absorb management fees and operating expenses at its discretion and stop waiving or absorbing such fees at any time without notice. Mackenzie may charge a reduced management fee rate with respect to investments in the ETF by large investors, including other funds managed by Mackenzie or affiliates of Mackenzie. An amount equal to the difference between the fee otherwise chargeable and the reduced fee will be distributed in cash to those unitholders by the ETF as a management fee distribution. Refer to Note 11 for the management fee rates charged to units of the ETF.

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7. Units and Unit Transactions

Mackenzie, on behalf of the ETF, has entered into a designated broker agreement with one or more designated brokers pursuant to which the designated broker has agreed to perform certain duties relating to the ETF including, without limitation: (i) to subscribe for a sufficient number of units to satisfy the Exchange's original listing requirements; (ii) to subscribe for units on an ongoing basis in connection with any rebalancing event, as applicable, and when cash redemptions of units occur; and (iii) to post a liquid two-way market for the trading of units on the Exchange. In accordance with the designated broker agreement, Mackenzie may from time to time require the designated broker to subscribe for units of the ETF for cash.

The number of units issued/redeemed for subscription/redemption orders (the "Prescribed Number of Units") is determined by Mackenzie. On any trading day, a designated broker may place a subscription or redemption order for any multiple of the Prescribed Number of Units of the ETF based on the NAV per unit determined on the applicable trading day. A trading day is each day on which the Exchange is opened for business.

Generally, all orders to purchase units directly from an ETF must be placed by a designated broker or a dealer. The ETF reserves the absolute right to reject any subscription order placed by a designated broker or a dealer. No fees will be payable by the ETF to a designated broker or a dealer in connection with the issuance of units. On the issuance of units, an amount may be charged to a designated broker or a dealer to offset the expenses incurred in issuing the units.

For each Prescribed Number of Units issued, a dealer must deliver payment consisting of: (i) a basket of securities and cash equal to the aggregate NAV per unit of the Prescribed Number of Units next determined following the receipt of the subscription order; (ii) cash in an amount equal to the aggregate NAV per unit of the Prescribed Number of Units next determined following the receipt of the subscription order; or (iii) a combination of securities and cash, as determined by Mackenzie, in an amount sufficient so that the value of the securities and cash received is equal to the aggregate NAV per unit of the Prescribed Number of Units next determined following the receipt of the subscription order.

8. ETF's Capital

The capital of the ETF is comprised of the net assets attributable to unitholders. The units outstanding for the ETF as at September 30, 2024 and 2023 and units issued, reinvested and redeemed for the periods are presented in the Statement of Changes in Financial Position. Mackenzie manages the capital of the ETF in accordance with the investment objectives as discussed in Note 11.

9. Financial Instruments Risk

i. Risk exposure and management

The ETF's investment activities expose it to a variety of financial risks, as defined in IFRS 7, *Financial Instruments: Disclosures* ("IFRS 7"). The ETF's exposure to financial risks is concentrated in its investments, which are presented in the Schedule of Investments, as at September 30, 2024, grouped by asset type, with geographic and sector information.

Mackenzie seeks to minimize potential adverse effects of financial risks on the ETF's performance by employing professional, experienced portfolio advisors, by monitoring the ETF's positions and market events daily, by diversifying the investment portfolio within the constraints of the ETF's investment objectives, and where applicable, by using derivatives to hedge certain risk exposures. To assist in managing risks, Mackenzie also maintains a governance structure that oversees the ETF's investment activities and monitors compliance with the ETF's stated investment strategy, internal guidelines, and securities regulations.

ii. Liquidity risk

Liquidity risk arises when the ETF encounters difficulty in meeting its financial obligations as they become due. The ETF is exposed to liquidity risk due to potential daily cash redemptions of redeemable units. In accordance with securities regulations, the ETF must maintain at least 85% of its assets in liquid investments (i.e., investments that can be readily sold). The ETF also has the ability to borrow up to 5% of its net assets for the purposes of funding redemptions and an additional 5% of its net assets for the purpose of funding distributions paid to its investors.

iii. Currency risk

Currency risk is the risk that financial instruments which are denominated or exchanged in a currency other than the Canadian dollar, which is the ETF's functional currency, will fluctuate due to changes in exchange rates. Generally, foreign denominated investments increase in value when the value of the Canadian dollar (relative to foreign currencies) falls. Conversely, when the value of the Canadian dollar rises relative to foreign currencies, the values of foreign denominated investments fall.

Note 11 indicates the foreign currencies, if applicable, to which the ETF had significant exposure, including both monetary and non-monetary financial instruments, and illustrates the potential impact, in Canadian dollar terms, to the ETF's net assets had the Canadian dollar strengthened or weakened by 5% relative to all foreign currencies, all other variables held constant. In practice, the actual trading results may differ and the difference could be material.

The ETF's sensitivity to currency risk illustrated in Note 11 includes potential indirect impacts from underlying ETFs in which the ETF invests, and/or derivative contracts including forward currency contracts. Other financial assets and liabilities (including dividends and interest receivable, and receivables/payables for investments sold/purchased) that are denominated in foreign currencies do not expose the ETF to significant currency risk.

iv. Interest rate risk

Interest rate risk arises on interest-bearing financial instruments. The ETF is exposed to the risk that the value of interest-bearing financial instruments will fluctuate due to changes in the prevailing levels of market interest rates. Generally, these securities increase in value when interest rates fall and decrease in value when interest rates rise.

If significant, Note 11 summarizes the ETF's interest-bearing financial instruments by remaining term to maturity and illustrates the potential impact to the ETF's net assets had prevailing interest rates increased or decreased by 1%, assuming a parallel shift in the yield curve, all other variables held constant. The ETF's sensitivity to interest rate changes was estimated using weighted average duration. In practice, the actual trading results may differ and the difference could be material.

The ETF's sensitivity to interest rate risk illustrated in Note 11 includes potential indirect impacts from underlying ETFs in which the ETF invests, and/or derivative contracts. Cash and cash equivalents and other money market instruments are short term in nature and are not generally subject to significant amounts of interest rate risk.

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9. Financial Instruments Risk (cont'd)

v. Other price risk

Other price risk is the risk that the value of financial instruments will fluctuate as a result of changes in market prices (other than those arising from interest rate risk or currency risk), whether caused by factors specific to an individual investment, its issuer, or all factors affecting all instruments traded in a market or market segment. All investments present a risk of loss of capital. This risk is managed through a careful selection of investments and other financial instruments within the parameters of the investment strategies. Except for certain derivative contracts, the maximum risk resulting from financial instruments is equivalent to their fair value. The maximum risk of loss on certain derivative contracts such as forwards, swaps, and futures contracts is equal to their notional values. In the case of written call (put) options and short futures contracts, the loss to the ETF continues to increase, theoretically without limit, as the fair value of the underlying interest increases (decreases). However, these instruments are generally used within the overall investment management process to manage the risk from the underlying investments and do not typically increase the overall risk of loss to the ETF. This risk is mitigated by ensuring that the ETF holds a combination of the underlying interest, cash cover and/or margin that is equal to or greater than the value of the derivative contract.

Other price risk typically arises from exposure to equity and commodity securities. If significant, Note 11 illustrates the potential increase or decrease in the ETF's net assets, had the prices on the respective exchanges for these securities increased or decreased by 10%, all other variables held constant. In practice, the actual trading results may differ and the difference could be material.

The ETF's sensitivity to other price risk illustrated in Note 11 includes potential indirect impacts from underlying ETFs in which the ETF invests, and/or derivative contracts.

vi. Credit risk

Credit risk is the risk that a counterparty to a financial instrument will fail to discharge an obligation or commitment that it has entered into with the ETF. Note 11 summarizes the ETF's exposure, if applicable and significant, to credit risk.

If presented, credit ratings and rating categories are based on ratings issued by a designated rating organization. Indirect exposure to credit risk may arise from fixed-income securities, such as bonds, held by underlying ETFs, if any. The fair value of debt securities includes consideration of the creditworthiness of the debt issuer.

To minimize the possibility of settlement default, securities are exchanged for payment simultaneously, where market practices permit, through the facilities of a central depository and/or clearing agency where customary.

The carrying amount of investments and other assets represents the maximum credit risk exposure as at the date of the Statement of Financial Position. The ETF may enter into securities lending transactions with counterparties and it may also be exposed to credit risk from the counterparties to the derivative instruments it may use. Credit risk associated with these transactions is considered minimal as all counterparties have a rating equivalent to a designated rating organization's credit rating of not less than A-1 (low) on their short-term debt and of A on their long-term debt, as applicable.

vii. Underlying ETFs

The ETF may invest in underlying ETFs and may be indirectly exposed to currency risk, interest rate risk, other price risk and credit risk from fluctuations in the value of financial instruments held by the underlying ETFs. Note 11 summarizes the ETF's exposure, if applicable and significant, to these risks from underlying ETF.

10. Other Information

Abbreviations

Foreign currencies, if any, are presented in these financial statements using the following abbreviated currency codes:

Currency Code	Description	Currency Code	Description	Currency Code	Description
AUD	Australian dollars	HUF	Hungarian forint	PLN	Polish zloty
AED	United Arab Emirates Dirham	IDR	Indonesian rupiah	QAR	Qatar Rial
BRL	Brazilian real	ILS	Israeli shekel	RON	Romanian leu
CAD	Canadian dollars	INR	Indian rupee	RUB	Russian ruble
CHF	Swiss franc	JPY	Japanese yen	SAR	Saudi riyal
CZK	Czech koruna	KOR	South Korean won	SEK	Swedish krona
CLP	Chilean peso	MXN	Mexican peso	SGD	Singapore dollars
CNY	Chinese yuan	MYR	Malaysian ringgit	THB	Thailand baht
COP	Colombian peso	NGN	Nigerian naira	TRL	Turkish lira
DKK	Danish krone	NOK	Norwegian krona	USD	United States dollars
EGP	Egyptian pound	NTD	New Taiwan dollar	VND	Vietnamese dong
EUR	Euro	NZD	New Zealand dollars	ZAR	South African rand
GBP	United Kingdom pounds	PEN	Peruvian nuevo sol	ZMW	Zambian kwacha
GHS	Ghana Cedi	PHP	Philippine peso		
HKD	Hong Kong dollars	PKR	Pakistani rupee		

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11. ETF Specific Information (in '000, except for (a))

(a) ETF Formation and Series Information

Date of Formation: January 9, 2018

The ETF may issue an unlimited number of units. The number of issued and outstanding units is disclosed in the Statements of Changes in Financial Position.

CAD Units were listed on the Cboe Canada under the symbol QCB on January 29, 2018. The closing market price, or the midpoint of the bid and ask prices in the absence of a closing market price, at September 30, 2024 was \$96.24 (March 31, 2024 – \$92.62).

The management fee rate for CAD Units is 0.14%.

As at September 30, 2024, the ETF's NAV per unit was \$96.13 (March 31, 2024 – \$92.71) and its Net Assets per unit calculated in accordance with IFRS was \$96.13 (March 31, 2024 – \$92.74).

(b) Tax Loss Carryforwards

Total Capital Loss \$	Total Non-Capital Loss \$	Expiration Date of Non-Capital Losses													
		2030	2031	2032	2033	2034	2035	2036	2037	2038	2039	2040	2041	2042	2043
20,071	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

(c) Securities Lending

	September 30, 2024		March 31, 2024	
	(\$)	(%)	(\$)	(%)
Value of securities loaned	38,488		41,041	
Value of collateral received	40,688		43,179	
	September 30, 2024		September 30, 2023	
	(\$)	(%)	(\$)	(%)
Gross securities lending income	20	100.0	23	100.0
Tax withheld	-	-	-	-
	20	100.0	23	100.0
Payments to securities lending agent	(4)	(20.0)	(4)	(17.4)
Securities lending income	16	80.0	19	82.6

(d) Commissions

For the periods ended September 30, 2024 and 2023, commissions paid by the ETF did not generate any third-party services that were provided or paid for by brokers.

(e) Risks Associated with Financial Instruments

i. Risk exposure and management

The ETF seeks to replicate, to the extent reasonably possible and before fees and expenses, the performance of the Solactive Canadian Corporate Bond Index, or any successor thereto. It invests primarily in Canadian investment grade corporate bonds.

ii. Currency risk

As at September 30, 2024 and March 31, 2024, the ETF did not have a significant exposure to currency risk.

iii. Interest rate risk

The tables below summarize the ETF's exposure to interest rate risks from its investments in bonds by term to maturity.

	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
September 30, 2024						
Less than 1 year	34,271	737				
1-5 years	268,788	-				
5-10 years	124,115	-				
Greater than 10 years	150,216	-				
Total	577,390	737				
Total sensitivity to interest rate changes			(33,750)	(5.8)	33,750	5.8

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11. ETF Specific Information (in '000, except for (a)) (cont'd)

(e) Risks Associated with Financial Instruments (cont'd)

iii. Interest rate risk (cont'd)

March 31, 2024	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	24,648	1,031				
1-5 years	283,628	–				
5-10 years	113,269	–				
Greater than 10 years	136,049	–				
Total	557,594	1,031				
Total sensitivity to interest rate changes			(33,059)	(5.8)	33,059	5.8

iv. Other price risk

As at September 30, 2024 and March 31, 2024, the ETF did not have a significant exposure to other price risk.

v. Credit risk

The ETF's greatest concentration of credit risk is in debt securities, such as bonds. The fair value of debt securities includes consideration of the creditworthiness of the debt issuer. The maximum exposure to any one debt issuer as at September 30, 2024, was 5.0% (March 31, 2024 – 5.1%) of the net assets of the ETF.

As at September 30, 2024 and March 31, 2024, debt securities by credit rating are as follows:

Bond Rating*	September 30, 2024	March 31, 2024
	% of Net Assets	% of Net Assets
AAA	0.4	0.4
AA	2.4	2.4
A	34.3	35.1
BBB	39.8	41.5
Less than BBB	0.2	0.3
Unrated	21.4	18.9
Total	98.5	98.6

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

(f) Fair Value Classification

The table below summarizes the fair value of the ETF's financial instruments using the fair value hierarchy described in note 3.

	September 30, 2024				March 31, 2024			
	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Bonds	–	577,390	–	577,390	–	557,594	–	557,594
Derivative assets	3	–	–	3	–	–	–	–
Derivative liabilities	–	–	–	–	(1)	–	–	(1)
Total	3	577,390	–	577,393	(1)	557,594	–	557,593

The ETF's policy is to recognize transfers into and transfers out of fair value hierarchy levels as of the date of the event or change in circumstances that caused the transfer.

During the periods, there were no transfers between Level 1 and Level 2.

(g) Investments by the Manager and Affiliates

The investments held by the Manager, other funds managed by the Manager, and funds managed by affiliates of the Manager were as follows:

	September 30, 2024	March 31, 2024
	(\$)	(\$)
The Manager	–	–
Other funds managed by the Manager	189,101	194,386
Funds managed by affiliates of the Manager	392,086	364,344

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11. ETF Specific Information (in '000, except for (a)) (cont'd)

(h) Offsetting of Financial Assets and Liabilities

The tables below present financial assets and financial liabilities that are subject to master netting arrangements or other similar agreements and the net impact on the ETF's Statements of Financial Position if all set-off rights were exercised as part of future events such as bankruptcy or termination of contracts. No amounts were offset in the financial statements.

	September 30, 2024			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	3	–	2	5
Unrealized losses on derivative contracts	–	–	–	–
Liability for options written	–	–	–	–
Total	3	–	2	5

	March 31, 2024			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	–	–	–	–
Unrealized losses on derivative contracts	(1)	–	9	8
Liability for options written	–	–	–	–
Total	(1)	–	9	8

(i) Interest in Unconsolidated Structured Entities

As at September 30, 2024 and March 31, 2024, the ETF had no investments in Underlying Funds.