

MACKENZIE EMERGING MARKETS BOND INDEX ETF (CAD-HEDGED)

Quarterly Portfolio Disclosure

As of June 30, 2023

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	95.9
Bonds	95.4
Long bond futures*	0.5
Short bond futures*	–
Other assets (liabilities)	4.2
Cash and cash equivalents	(0.1)

REGIONAL ALLOCATION	% OF NAV
Other Asia	15.7
Other America	13.1
Saudi Arabia	7.0
Mexico	6.9
Other	6.4
Indonesia	6.4
United Arab Emirates	6.4
Turkey	6.3
Other assets (liabilities)	4.2
South Korea	3.8
Chile	3.7
Argentina	3.6
China	3.4
Colombia	3.4
Qatar	3.3
Brazil	3.3
Cayman Islands	3.2
Cash and cash equivalents	(0.1)

SECTOR ALLOCATION	% OF NAV
Foreign government bonds	69.4
Corporate bonds	26.5
Other assets (liabilities)	4.2
Cash and cash equivalents	(0.1)

* Notional values represent 0.5% of NAV for long bond futures and –0.1% of NAV for short bond futures.

TOP 25 LONG POSITIONS

Issuer	% OF NAV
Government of Qatar 5.10% 04-23-2048	1.6
Government of Turkey 7.38% 02-05-2025	1.3
Petroleos Mexicanos 6.70% 02-16-2032	1.2
Government of Saudi Arabia 3.25% 10-26-2026	1.0
Government of Indonesia 7.75% 01-17-2038	1.0
Government of Brazil 4.63% 01-13-2028	1.0
Government of Turkey 6.38% 10-14-2025	0.9
Government of Peru 8.75% 11-21-2033	0.9
Export-Import Bank of Korea 1.13% 12-29-2026	0.9
Government of Turkey 7.63% 04-26-2029	0.8
Government of Mexico 4.15% 03-28-2027	0.8
Sinopec Group Overseas Development 2018 Ltd. 2.70% 05-13-2030 Callable 2030	0.7
Government of Saudi Arabia 4.50% 04-17-2030	0.7
Government of United Arab Emirates 3.13% 05-03-2026	0.7
Government of Indonesia 4.75% 01-08-2026	0.7
Government of Argentina F/R 07-09-2035	0.6
Government of Uruguay 7.88% 01-15-2033	0.6
Government of Saudi Arabia 5.00% 04-17-2049	0.6
Government of Saudi Arabia 3.63% 03-04-2028	0.6
Government of Saudi Arabia 4.63% 10-04-2047	0.6
Export-Import Bank of Korea 2.63% 05-26-2026	0.6
Government of Bahrain 7.38% 05-14-2030	0.5
Government of Argentina F/R 07-09-2030 [Global Market Issue]	0.5
Dominican Republic 5.95% 01-25-2027	0.5
Government of Saudi Arabia 2.90% 10-22-2025	0.5

Top long positions as a percentage of total net asset value	19.8
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TOP 25 SHORT POSITIONS

Issuer	% OF NAV
U.S. Treasury Note 10-Year Futures	–

Top short positions as a percentage of total net asset value	–
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Total net asset value of the ETF	\$264.6 million
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The investments and percentages may have changed since June 30, 2023, due to the ongoing portfolio transactions of the ETF.

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Quarterly Portfolio Disclosure (cont'd)

As of June 30, 2023

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