

# MACKENZIE GLOBAL SUSTAINABLE BOND ETF

## Quarterly Portfolio Disclosure

As of June 30, 2022

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	108.0
<i>Bonds</i>	98.0
<i>Long bond futures*</i>	9.7
<i>Short bond futures*</i>	0.3
<i>Purchased options**</i>	0.0
Other assets (liabilities)	1.5
Purchased currency options <sup>†</sup>	0.0
Written currency options <sup>†</sup>	(0.0)
Cash and short-term investments	(9.5)

REGIONAL ALLOCATION	% OF NAV
United States	40.1
Canada	36.0
Other	6.5
Netherlands	4.8
Germany	4.2
Chile	2.9
Luxembourg	2.7
Brazil	2.3
Poland	2.2
Belgium	2.0
Other assets (liabilities)	1.5
Japan	1.3
Mexico	1.1
Hong Kong	1.1
Norway	0.8
Cash and short-term investments	(9.5)

SECTOR ALLOCATION	% OF NAV
Corporate bonds	68.8
Foreign government bonds	28.8
Federal bonds	4.8
Term loans	2.9
Other assets (liabilities)	1.5
Municipal bonds	1.2
Provincial bonds	1.2
Other	0.3
Cash and short-term investments	(9.5)

NET CURRENCY EXPOSURE	% OF NAV
Canadian dollar	104.6
Brazilian real	0.8
New Zealand dollar	0.8
South African rand	0.7
Other	0.5
Japanese yen	(1.0)
Euro	(1.1)
Norwegian krone	(1.4)
U.S. dollar	(3.9)

\* *Notional values represent 9.7% of NAV for long bond futures and -101.3% of NAV for short bond futures.*

\*\* *Notional values represent 2.4% of NAV for purchased options.*

† *Notional values represent 21.8% of NAV for purchased currency options and -17.7% of NAV for written currency options.*



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## Quarterly Portfolio Disclosure (cont'd)

As of June 30, 2022

TOP 25 LONG POSITIONS	% OF NAV
<b>Issuer</b>	
United States Treasury 0.13% 01-15-2032 Inflation Indexed	4.6
United States Treasury 0.13% 02-15-2052 Inflation Indexed	3.6
United States Treasury 0.13% 04-15-2027 Inflation Indexed	3.6
Enel Finance International NV 5.00% 06-15-2032	3.0
International Bank for Reconstruction and Development 0% 03-31-2027	2.9
International Bank for Reconstruction and Development 6.25% 10-07-2026	2.3
Government of Poland 1.13% 08-07-2026	2.2
Government of Belgium 1.25% 04-22-2033	2.0
Bruce Power LP 2.68% 12-21-2028	1.7
Dream Industrial Real Estate Investment Trust 2.54% 12-07-2026	1.6
iA Financial Corp. Inc. F/R 02-25-2032	1.6
United States Treasury 1.88% 11-15-2051	1.5
International Bank for Reconstruction and Development 4.25% 01-22-2026	1.4
The Bank of Nova Scotia 0.65% 07-31-2024	1.4
Autodesk Inc. 2.40% 12-15-2031	1.3
Royal Bank of Canada 1.15% 07-14-2026	1.2
TerraForm Power Operating LLC 5.00% 01-31-2028 Callable 2027	1.2
Suzano Austria GmbH 2.50% 09-15-2028	1.2
Government of Germany 0% 08-15-2052	1.2
Ford Motor Co. 3.25% 02-12-2032	1.2
Colbun SA 3.15% 01-19-2032	1.2
Cash and short-term investments	1.2
Deutsche Bundesrepublik 0.10% 04-15-2046 Inflation Indexed	1.1
Seaspan Corp. 5.50% 08-01-2029	1.1
Interchile SA 4.50% 06-30-2056	1.1
<b>Top long positions as a percentage of total net asset value</b>	<b>46.4</b>

TOP 25 SHORT POSITIONS	% OF NAV
<b>Issuer</b>	
Currency Put Option JPY/USD 07-06-2022 Strike \$131.50	(0.0)
Currency Put Option BRL/USD 08-05-2022 Strike \$4.60	(0.0)
U.S. 5-Year Note Futures	0.0
Euro-Schatz Futures	0.0
Euro BTP Futures	0.1
Japan 10-Year Government Bond Futures	0.1
Euro-Bobl Futures	0.1
<b>Top short positions as a percentage of total net asset value</b>	<b>0.3</b>
<b>Total net asset value of the ETF</b>	<b>\$178.3 million</b>

*The investments and percentages may have changed since June 30, 2022, due to the ongoing portfolio transactions of the ETF. Quarterly updates of holdings are available within 60 days of the end of each quarter except for March 31, the ETF's fiscal year-end, when they are available within 90 days.*



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