

MACKENZIE DEVELOPED EX-NORTH AMERICA AGGREGATE BOND INDEX ETF (CAD-HEDGED)

Quarterly Portfolio Disclosure

As of June 30, 2022

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	90.9
Other assets (liabilities)	8.9
Cash and short-term investments	0.2

REGIONAL ALLOCATION	% OF NAV
Japan	21.6
France	12.4
Other assets (liabilities)	8.9
Italy	8.6
Germany	7.9
Netherlands	6.7
United Kingdom	5.8
Other	5.4
Spain	5.4
United States	4.8
Belgium	3.8
Australia	3.4
Luxembourg	2.4
Austria	1.6
Ireland	1.1
Cash and short-term investments	0.2

SECTOR ALLOCATION	% OF NAV
Foreign government bonds	66.4
Corporate bonds	24.5
Other assets (liabilities)	8.9
Cash and short-term investments	0.2

NET CURRENCY EXPOSURE	% OF NAV
Canadian dollar	102.7
U.S. dollar	0.1
British pound	(0.4)
Japanese yen	(0.4)
Euro	(2.0)

Index Provider Disclaimer

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TOP 25 POSITIONS

Issuer	% OF NAV
Government of Japan 1.30% 06-20-2035	6.4
Government of France 0.25% 11-25-2026	6.1
Government of Italy 3.00% 08-01-2029	5.4
Government of Spain 4.80% 01-31-2024	4.5
JPMorgan Chase & Co. 1.50% 01-27-2025	2.4
Government of Italy 5.00% 08-01-2034	2.2
Government of Japan 0.80% 09-20-2022	2.0
Government of Belgium 1.45% 06-22-2037	2.0
Government of Japan 0.50% 09-20-2024	1.9
Government of France 0% 03-25-2025	1.6
Government of Japan 0.90% 09-20-2048	1.4
SAP SE 0.38% 05-18-2029 Callable 2029	1.3
Government of Japan 0.10% 09-20-2027	1.3
Government of United Kingdom 1.25% 10-22-2041	1.1
Government of Japan 0.80% 03-20-2046	1.1
Government of Netherlands 0.50% 01-15-2040	1.1
Government of Japan 0.10% 12-20-2026	1.1
Government of Japan 0.70% 09-20-2038	1.1
Heathrow Funding Ltd. 6.45% 12-10-2031	1.0
Government of Ireland 0% 10-18-2031	1.0
Government of Belgium 0% 10-22-2031	1.0
Government of Japan 2.30% 05-20-2032	1.0
BNP Paribas SA 2.88% 09-26-2023	0.9
Government of Japan 0.10% 09-20-2028	0.9
Walmart Inc. 4.88% 09-21-2029	0.9

Top long positions as a percentage of total net asset value

50.7

Total net asset value of the ETF

\$8.8 million

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

The investments and percentages may have changed since June 30, 2022, due to the ongoing portfolio transactions of the ETF.



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Investments