

# MACKENZIE EMERGING MARKETS BOND INDEX ETF (CAD-HEDGED)

## Quarterly Portfolio Disclosure

As of June 30, 2022

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	101.0
<i>Bonds</i>	99.8
<i>Long bond futures*</i>	1.2
<i>Short bond futures*</i>	0.0
Other assets (liabilities)	0.2
Cash and short-term investments	(1.2)

REGIONAL ALLOCATION	% OF NAV
Other Asia	14.5
Other America	14.2
Mexico	7.3
United Arab Emirates	6.9
Indonesia	6.8
Saudi Arabia	6.5
Turkey	6.4
Other Africa	4.3
China	4.1
Qatar	4.1
Chile	3.7
Colombia	3.4
Other	3.4
Brazil	3.3
South Korea	3.2
Philippines	3.1
Argentina	3.0
Cayman Islands	2.8
Other assets (liabilities)	0.2
Cash and short-term investments	(1.2)

SECTOR ALLOCATION	% OF NAV
Foreign government bonds	71.1
Corporate bonds	29.9
Other assets (liabilities)	0.2
Cash and short-term investments	(1.2)

NET CURRENCY EXPOSURE	% OF NAV
Canadian dollar	107.5
U.S. dollar	(7.5)

TOP 25 LONG POSITIONS	% OF NAV
<b>Issuer</b>	
Petroleos Mexicanos 6.70% 02-16-2032	1.3
Government of Qatar 5.10% 04-23-2048	1.1
Government of Indonesia 7.75% 01-17-2038	1.1
Government of Saudi Arabia 2.90% 10-22-2025	0.9
Government of United Arab Emirates 3.13% 05-03-2026	0.9
Government of Turkey 6.38% 10-14-2025	0.9
Government of Qatar 3.25% 06-02-2026	0.9
China Development Bank 3.00% 06-01-2026	0.8
Government of Abu Dhabi 3.13% 10-11-2027	0.8
Government of Turkey 7.38% 02-05-2025	0.8
Government of Mexico 4.15% 03-28-2027	0.7
State Grid Overseas Investment (2016) Ltd. 3.50% 05-04-2027	0.7
China Petrochemical Corp. 2.30% 01-08-2031	0.7
Government of Mexico 4.13% 01-21-2026	0.7
Petrobras Global Finance BV 5.60% 01-03-2031 Callable 2030	0.6
Government of Saudi Arabia 3.25% 10-26-2026	0.6
Government of Panama 8.88% 09-30-2027	0.6
Government of Qatar 4.82% 03-14-2049	0.6
Export-Import Bank of Korea 1.13% 12-29-2026	0.6
Government of Peru 5.63% 11-18-2050	0.5
Government of Argentina 0.13% 07-09-2046	0.5
Government of Saudi Arabia 5.25% 01-16-2050	0.5
Government of Brazil 3.88% 06-12-2030	0.5
Government of Argentina 0.13% 07-09-2038	0.5
Government of Brazil 4.63% 01-13-2028	0.5

<b>Top long positions as a percentage of total net asset value</b>	<b>18.3</b>
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TOP 25 SHORT POSITIONS	% OF NAV
<b>Issuer</b>	
U.S. Treasury Note 10-Year Futures	0.0
<b>Top short positions as a percentage of total net asset value</b>	<b>0.0</b>

**Total net asset value of the ETF** **\$404.0 million**

\* *Notional values represent 1.2% of NAV for long bond futures and -1.2% of NAV for short bond futures.*

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

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## **Quarterly Portfolio Disclosure** (cont'd)

As of June 30, 2022

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