

MACKENZIE EMERGING MARKETS BOND INDEX ETF (CAD-HEDGED)

TRADITIONAL FIXED INCOME INDEX ETF

Quarterly Portfolio Disclosure

As of June 30, 2020

Summary of Investment Portfolio

Portfolio Allocation	% of NAV
Bonds	96.5
Other assets (liabilities)	2.4
Cash and short-term investments	1.1

Regional Allocation	% of NAV
Other Asia	14.5
Other Southern America	8.8
Other	8.0
Other Africa	7.4
United Arab Emirates	6.5
China	6.5
Mexico	6.4
Indonesia	6.2
Saudi Arabia	5.6
Qatar	5.1
Turkey	4.9
Brazil	3.6
Colombia	2.9
Russia	2.8
South Korea	2.5
Argentina	2.5
Other assets (liabilities)	2.4
Philippines	2.3
Cash and short-term investments	1.1

Sector Allocation	% of NAV
Foreign government bonds	69.2
Corporate bonds	27.2
Other assets (liabilities)	2.4
Cash and short-term investments	1.1
Federal bonds	0.1

Net Currency Exposure	% of NAV
Canadian dollar	98.0
U.S. dollar	2.0

Index Provider Disclaimer

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Top 25 Positions

Issuer	% of NAV
Government of Saudi Arabia 2.89% 04-20-2022	1.6
Government of Qatar 3.25% 06-02-2026	1.3
Korea East-West Power Co. Ltd. 3.88% 07-19-2023	1.1
Cash and short-term investments	1.1
Government of Turkey 7.38% 02-05-2025	0.9
Government of Brazil 6.00% 04-07-2026	0.8
Government of Mexico 4.13% 01-21-2026	0.8
Government of United Arab Emirates 3.13% 05-03-2026	0.8
Government of Indonesia 6.75% 01-15-2044	0.7
Government of China 3.25% 10-19-2023	0.7
Government of Indonesia 7.75% 01-17-2038	0.7
Government of Russia 4.88% 09-16-2023	0.7
Abu Dhabi Crude Oil Pipeline LLC 4.60% 11-02-2047	0.7
Government of Brazil 4.25% 01-07-2025	0.7
Government of Indonesia 5.38% 10-17-2023	0.7
China Construction Bank Corp. 2.75% 06-13-2022	0.7
Petroleo Brasileiro SA 5.09% 01-15-2030	0.6
Government of Hungary 5.75% 11-22-2023	0.6
Government of Qatar 4.00% 03-14-2029	0.6
Government of Russia 5.25% 06-23-2047	0.6
Government of the Philippines 3.70% 02-02-2042	0.6
China Petroleum & Chemical Corp. 3.13% 04-24-2023	0.6
CNOOC Ltd. 4.38% 05-02-2028	0.6
Petroleos Mexicanos 6.84% 01-23-2030	0.6
Government of Turkey 6.35% 08-10-2024	0.6

Top long positions as a percentage of total net asset value **19.4**

Total net asset value of the ETF **\$399.6 million**

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

The investments and percentages may have changed since June 30, 2020, due to the ongoing portfolio transactions of the ETF.



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Investments