

MACKENZIE EMERGING MARKETS BOND INDEX ETF (CAD-HEDGED)

Quarterly Portfolio Disclosure

As of December 31, 2022

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	100.3
<i>Bonds</i>	100.1
<i>Long bond futures*</i>	0.2
<i>Short bond futures*</i>	–
Other assets (liabilities)	(0.1)
Cash and short-term investments	(0.2)

REGIONAL ALLOCATION	% OF NAV
Other Asia	14.3
Other America	13.5
Other	10.5
Saudi Arabia	6.8
Mexico	6.7
Turkey	6.7
United Arab Emirates	6.6
Indonesia	6.5
South Korea	3.9
Qatar	3.9
Colombia	3.7
Chile	3.6
China	3.6
Cayman Islands	3.4
Brazil	3.3
Argentina	3.3
Other assets (liabilities)	(0.1)
Cash and short-term investments	(0.2)

SECTOR ALLOCATION	% OF NAV
Foreign government bonds	71.9
Corporate bonds	28.4
Other assets (liabilities)	(0.1)
Cash and short-term investments	(0.2)

* Notional values represent 0.2% of NAV for long bond futures and –1.7% of NAV for short bond futures.

TOP 25 LONG POSITIONS

Issuer	% OF NAV
Government of Qatar 5.10% 04-23-2048	1.7
Government of Turkey 7.38% 02-05-2025	1.4
Government of America 1.50% 09-30-2024	1.1
Government of Saudi Arabia 3.25% 10-26-2026	1.0
Petroleos Mexicanos 6.70% 02-16-2032	1.0
Government of Indonesia 7.75% 01-17-2038	1.0
Government of Turkey 6.38% 10-14-2025	0.9
Export-Import Bank of Korea 1.13% 12-29-2026	0.9
Government of Brazil 4.63% 01-13-2028	0.9
Government of Turkey 7.63% 04-26-2029	0.9
Government of Mexico 4.15% 03-28-2027	0.8
Government of Saudi Arabia 4.50% 04-17-2030	0.8
Sinopec Group Overseas Development 2018 Ltd. 2.70% 05-13-2030 Callable 2030	0.8
Government of United Arab Emirates 3.13% 05-03-2026	0.7
Government of Indonesia 4.75% 01-08-2026	0.7
Government of Colombia 3.13% 04-15-2031	0.7
Government of Peru 8.75% 11-21-2033	0.7
Government of Uruguay 7.88% 01-15-2033	0.7
Government of South Korea 2.00% 06-19-2024	0.7
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	0.6
Petrobras Global Finance BV 5.60% 01-03-2031 Callable 2030	0.6
Dominican Republic 5.95% 01-25-2027	0.6
Government of the Philippines 9.50% 02-02-2030	0.6

Top long positions as a percentage of total net asset value **21.0**

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 **–**

Total net asset value of the ETF **\$254.7 million**

The investments and percentages may have changed since December 31, 2022, due to the ongoing portfolio transactions of the ETF.

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Quarterly Portfolio Disclosure (cont'd)

As of December 31, 2022

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