

MACKENZIE EMERGING MARKETS BOND INDEX ETF (CAD-HEDGED)

Quarterly Portfolio Disclosure

As of June 30, 2024

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	101.1
<i>Bonds</i>	96.6
<i>Long bond futures*</i>	4.5
Other assets (liabilities)	2.6
Cash and cash equivalents	(3.7)

REGIONAL ALLOCATION	% OF NAV
Other America	15.0
Other Asia	11.7
Mexico	7.4
Saudi Arabia	7.3
Indonesia	7.1
Other	6.2
Turkey	6.1
United Arab Emirates	5.7
Argentina	5.2
United States	4.9
Chile	4.0
China	3.9
Colombia	3.7
South Korea	3.5
Brazil	3.3
Qatar	3.2
Philippines	2.9
Other assets (liabilities)	2.6
Cash and cash equivalents	(3.7)

SECTOR ALLOCATION	% OF NAV
Foreign government bonds	75.6
Corporate bonds	25.5
Other assets (liabilities)	2.6
Cash and cash equivalents	(3.7)

BONDS BY CREDIT RATING**	% OF NAV
AA	10.3
A	17.3
BBB	27.8
Less than BBB	33.8
Unrated	7.4

* *Notional values represent 4.5% of NAV for long bond futures.*

** *Credit ratings and rating categories are based on ratings issued by a designated rating organization.*

TOP 25 POSITIONS

Issuer	% OF NAV
Government of Turkey 7.38% 02-05-2025	1.4
Government of Qatar 5.10% 04-23-2048	1.4
Petroleos Mexicanos 6.70% 02-16-2032	1.4
Government of Brazil 4.63% 01-13-2028	1.0
Government of Indonesia 7.75% 01-17-2038	1.0
Government of Turkey 6.38% 10-14-2025	1.0
Export-Import Bank of Korea 1.13% 12-29-2026	1.0
Government of Turkey 7.63% 04-26-2029	1.0
Government of Saudi Arabia 3.63% 03-04-2028	1.0
Government of Peru 8.75% 11-21-2033	0.9
Government of Saudi Arabia 3.25% 10-26-2026	0.9
Government of Argentina F/R 07-09-2035	0.8
Government of Argentina 0.13% 07-09-2035	0.8
Government of Mexico 4.15% 03-28-2027	0.8
Sinopec Group Overseas Development 2018 Ltd. 2.70% 05-13-2030 Callable 2030	0.8
Cash and cash equivalents	0.8
Government of Argentina F/R 07-09-2030 (Global Market Issue)	0.8
Government of Uruguay 7.88% 01-15-2033	0.8
Government of Indonesia 4.75% 01-08-2026	0.7
Government of Argentina F/R 07-09-2030 (Domestic Market Issue)	0.7
Government of Saudi Arabia 5.00% 04-17-2049	0.6
Export-Import Bank of Korea 2.63% 05-26-2026	0.6
Government of Argentina 0.13% 07-09-2038	0.6
Government of Qatar 4.50% 04-23-2028	0.6
Government of United Arab Emirates 3.88% 04-16-2050	0.6

Top long positions as a percentage of total net asset value	22.0
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Total net asset value of the ETF	\$250.3 million
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The ETF held no short positions at the end of the period.

The investments and percentages may have changed since June 30, 2024, due to the ongoing portfolio transactions of the ETF.



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Quarterly Portfolio Disclosure (cont'd)

As of June 30, 2024

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