

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

Quarterly Portfolio Disclosure

As of June 30, 2024

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	84.4
Bonds	82.9
Long bond futures*	1.5
Other assets (liabilities)	16.9
Cash and cash equivalents	(1.3)

REGIONAL ALLOCATION	% OF NAV
Other assets (liabilities)	16.9
France	15.0
United States	10.0
Italy	9.5
Germany	8.6
United Kingdom	6.3
Japan	6.2
Other	5.8
Netherlands	5.1
Luxembourg	3.5
Belgium	3.4
Australia	2.7
Spain	2.6
Canada	2.2
Austria	1.9
Philippines	1.6
Cash and cash equivalents	(1.3)

SECTOR ALLOCATION	% OF NAV
Foreign government bonds	54.6
Corporate bonds	29.8
Other assets (liabilities)	16.9
Cash and cash equivalents	(1.3)

BONDS BY CREDIT RATING **	% OF NAV
AAA	17.4
AA	24.0
A	23.3
BBB	16.8
Less than BBB	0.1
Unrated	1.3

Index Provider Disclaimer

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TOP 25 POSITIONS

Issuer	% OF NAV
Government of France 0.25% 11-25-2026	2.5
Italy Buoni Poliennali Del Tesoro 1.25% 12-01-2026	2.2
Government of Italy 2.80% 06-15-2029	2.0
Government of Italy 3.00% 08-01-2029	1.8
Government of France 0% 03-25-2025	1.8
JPMorgan Chase & Co. 1.50% 01-27-2025	1.7
Bank of America Corp. F/R 05-04-2027	1.7
European Investment Bank 1.13% 09-15-2036	1.6
Asian Development Bank 1.95% 07-22-2032	1.6
Morgan Stanley F/R 10-25-2028	1.3
Government of Spain 0% 01-31-2027	1.3
Government of France 0.50% 05-25-2029	1.2
Morgan Stanley F/R 01-25-2034	1.2
Government of France 2.50% 09-24-2026	1.2
Electricite de France SA 4.75% 10-12-2034	1.2
Government of Japan 0.50% 09-20-2024	1.1
The Toronto-Dominion Bank 3.63% 12-13-2029	1.1
Government of Italy 5.00% 08-01-2034	1.1
AXA SA F/R 03-10-2043	1.1
TotalEnergies Capital Canada Ltd. 2.13% 09-18-2029	1.1
Verizon Communications Inc. 1.38% 11-02-2028	1.0
Government of France 4.75% 04-25-2035	1.0
SAP SE 0.38% 05-18-2029 Callable 2029	1.0
Council Of Europe Development Bank 1.25% 09-15-2026	1.0
Bayer AG 0.38% 01-12-2029	1.0

Top long positions as a percentage of total net asset value **34.8**

Total net asset value of the ETF **\$13.1 million**

* Notional values represent 1.5% of NAV for long bond futures.

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

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.