

MACKENZIE GLOBAL SUSTAINABLE BOND ETF

Quarterly Portfolio Disclosure

As of June 30, 2024

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	102.3
<i>Bonds</i>	95.5
<i>Long bond futures</i> *	6.8
Other assets (liabilities)	1.5
Cash and cash equivalents	(3.8)

REGIONAL ALLOCATION	% OF NAV
United States	32.4
Canada	29.3
New Zealand	6.2
Other	6.0
Germany	4.6
Belgium	4.3
Mexico	3.1
Luxembourg	2.5
Netherlands	2.5
Poland	2.3
Brazil	2.1
United Kingdom	1.8
Hong Kong	1.8
France	1.7
Australia	1.7
Other assets (liabilities)	1.5
Cash and cash equivalents	(3.8)

SECTOR ALLOCATION	% OF NAV
Corporate bonds	64.1
Foreign government bonds	30.7
Term loans	2.4
Municipal bonds	1.9
Provincial bonds	1.8
Other assets (liabilities)	1.5
Federal bonds	1.4
Cash and cash equivalents	(3.8)

BONDS BY CREDIT RATING**	% OF NAV
AAA	21.8
AA	14.5
A	11.8
BBB	20.0
Less than BBB	14.4
Unrated	13.0

* Notional values represent 6.8% 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 New Zealand 4.25% 05-15-2034	5.5
United States Treasury 0.13% 02-15-2052 Inflation Indexed	4.2
Cash and cash equivalents	3.0
International Bank for Reconstruction and Development 0% 03-31-2027	2.8
International Bank for Reconstruction and Development 6.25% 10-07-2026	2.6
Government of Poland 1.13% 08-07-2026	2.3
United States Treasury 3.88% 08-15-2033	2.0
European Union 0% 10-04-2030	2.0
Government of Belgium 1.25% 04-22-2033	2.0
Government of Germany 2.20% 02-15-2034	1.9
International Bank for Reconstruction and Development 5.00% 01-22-2026	1.8
Seaspan Corp. 5.50% 08-01-2029	1.8
Government of Mexico 8.00% 05-24-2035	1.8
Bruce Power LP 2.68% 12-21-2028	1.8
International Bank for Reconstruction and Development 4.25% 01-22-2026	1.7
Athabasca Indigenous Midstream LP 6.07% 02-05-2042	1.7
Enel Finance International NV 5.00% 06-15-2032	1.6
Lenovo Group Ltd. 6.54% 07-27-2032	1.5
Virgin Media Bristol LLC. Term Loan 1st Lien Sr F/R 03-06-2031	1.5
Autodesk Inc. 2.40% 12-15-2031	1.4
Government of France 0.50% 06-25-2044	1.3
Ford Motor Co. 3.25% 02-12-2032	1.3
Government of Slovenia 0.13% 07-01-2031	1.3
Hydro One Inc. 4.16% 01-27-2033	1.3
TerraForm Power Operating LLC 5.00% 01-31-2028 Callable 2027	1.3

Top long positions as a percentage of total net asset value **51.4**

Total net asset value of the ETF **\$185.7 million**

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. Quarterly updates of holdings are available within 60 days of the end of each quarter except for March 31, the ETF's fiscal year-end, when they are available within 90 days.