

# MACKENZIE EMERGING MARKETS LOCAL CURRENCY BOND INDEX ETF

## Quarterly Portfolio Disclosure

As of June 30, 2024

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	90.3
Cash and cash equivalents	5.1
Short-term investments	2.7
Other assets (liabilities)	1.9

REGIONAL ALLOCATION	% OF NAV
South Korea	14.2
United Kingdom	11.5
Brazil	8.0
Thailand	7.5
Other	6.5
Malaysia	6.3
South Africa	6.1
Philippines	6.0
Cash and cash equivalents	5.1
Singapore	5.0
Mexico	4.9
China	4.9
Czech Republic	4.1
Indonesia	3.0
Romania	2.8
Colombia	2.2
Other assets (liabilities)	1.9

SECTOR ALLOCATION	% OF NAV
Foreign government bonds	64.7
Corporate bonds	25.6
Cash and cash equivalents	5.1
Short-term deposits	2.7
Other assets (liabilities)	1.9

BONDS BY CREDIT RATING*	% OF NAV
AAA	13.6
AA	14.6
A	18.2
BBB	18.3
Less than BBB	11.4
Unrated	14.2

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

### Index Provider Disclaimer

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### TOP 25 POSITIONS

Issuer	% OF NAV
The European Bank for Reconstruction & Development 7.05% 08-10-2033	6.3
Cash and cash equivalents	5.1
United Overseas Bank Ltd. 4.50% 04-06-2032	5.0
Asian Development Bank 7.80% 03-15-2034	3.5
Export-Import Bank of Korea 8.10% 10-16-2030	2.9
The European Bank for Reconstruction and Development 5.13% 05-01-2027	2.6
The European Bank for Reconstruction and Development 0% 10-29-2026	2.6
Government of Malaysia 3.42% 09-30-2027	2.2
Government of Brazil 10.00% 01-01-2027	2.2
Government of Korea 2.50% 03-10-2052	2.1
Government of China 2.75% 02-17-2032	2.1
Government of Brazil 0% 07-01-2026	2.0
Government of the Philippines 6.25% 01-14-2036	1.8
Government of Brazil 0% 07-01-2026	1.8
Government of South Africa 8.50% 01-31-2037	1.8
Government of Thailand 3.30% 06-17-2038	1.6
Export-Import Bank of Korea 3.70% 03-23-2026	1.6
Government of Malaysia 4.76% 04-07-2037	1.4
Government of Thailand 3.58% 12-17-2027	1.2
International Bank for Reconstruction and Development 2.00% 07-23-2025	1.2
Government of Korea 1.13% 09-10-2025	1.2
Government of China 3.52% 04-25-2046	1.1
Government of South Africa 8.25% 03-31-2032	1.1
Government of Brazil 10.00% 01-01-2029	1.0
Government of Thailand 3.65% 06-20-2031	1.0

Top long positions as a percentage of total net asset value **56.4**

Total net asset value of the ETF **\$21.7 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.



**MACKENZIE**  
Investments