

MACKENZIE FLOATING RATE INCOME ETF

Quarterly Portfolio Disclosure

As of June 30, 2022

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	84.7
<i>Bonds</i>	84.7
<i>Purchased options*</i>	0.0
<i>Written options*</i>	(0.0)
Other assets (liabilities)	9.1
Cash and short-term investments	4.8
Exchange-traded funds/notes	1.2
Equities	0.2

REGIONAL ALLOCATION	% OF NAV
United States	75.9
Other assets (liabilities)	9.1
Cash and short-term investments	4.8
Canada	3.7
Luxembourg	1.8
Netherlands	1.4
Ireland	0.9
Spain	0.7
United Kingdom	0.6
Germany	0.3
China	0.3
Australia	0.2
Colombia	0.2
British Virgin Islands	0.1

SECTOR ALLOCATION	% OF NAV
Term loans	75.5
Other assets (liabilities)	9.1
Corporate bonds	9.1
Cash and short-term investments	4.8
Exchange-traded funds/notes	1.2
Mortgage backed	0.1
Health care	0.1
Utilities	0.1

NET CURRENCY EXPOSURE	% OF NAV
Canadian dollar	107.3
Euro	0.1
U.S. dollar	(7.4)

TOP 25 LONG POSITIONS

Issuer/Underlying Fund	% OF NAV
Cash and short-term investments	4.8
The Goldman Sachs Group Inc. F/R 04-29-2025	1.2
iShares iBoxx \$ High Yield Corporate Bond ETF	1.0
Delivery Hero SE Term Loan B 1st Lien F/R 07-04-2027	1.0
Polaris Newco LLC Term Loan B 1st Lien F/R 06-04-2028	1.0
Hunter Douglas Inc. Term Loan B 1st Lien F/R 02-09-2029	0.9
ION Trading Finance Ltd. Term Loan B 1st Lien F/R 03-26-2028	0.8
LifeScan Global Corp. Term Loan 1st Lien F/R 06-19-2024	0.8
ADS Tactical Inc. Term Loan B 1st Lien F/R 03-04-2028	0.8
Signal Parent Inc. Term Loan B 1st Lien F/R 04-01-2028	0.7
Avis Budget Car Rental LLC Term Loan B 1st Lien F/R 08-06-2027	0.7
Timber Servicios Empresariales SA Term Loan B 1st Lien F/R 02-17-2029	0.7
Samsonite IP Holdings SARL Term Loan B2 1st Lien F/R 04-25-2025	0.7
Uber Technologies Inc. 8.00% 11-01-2026 Callable 2022	0.7
Oscar Acquisitionco LLC Term Loan 1st Lien F/R 04-29-2029	0.7
US Radiology Specialists Inc. Term Loan B 1st Lien F/R 12-15-2027	0.7
Spectrum Group Buyer Inc. Term Loan B 1st Lien F/R 05-11-2028	0.7
Schweitzer-Mauduit International Inc. Term Loan 1st Lien F/R 02-23-2028	0.7
Weber-Stephen Products LLC Term Loan 1st Lien F/R 10-30-2027	0.7
Magenta Buyer LLC Term Loan 1st Lien F/R 05-03-2028	0.6
OpenMarket Inc. Term Loan 1st Lien 09-17-2026	0.6
Creation Technologies Inc. Term Loan B 1st Lien F/R 09-24-2028	0.6
Xperi Holding Corp. Term Loan B 1st Lien F/R 06-01-2025	0.6
Think & Learn Private Ltd. Term Loan B 1st Lien F/R 11-05-2026	0.6
Mav Acquisition Corp. Term Loan B 1st Lien F/R 07-21-2028	0.6

Top long positions as a percentage of total net asset value **22.9**

TOP 25 SHORT POSITIONS

Issuer	% OF NAV
Invesco Senior Loan ETF Written Put Option @ \$20.00 Exp. 07-15-2022	(0.0)

Top short positions as a percentage of total net asset value **(0.0)**

Total net asset value of the ETF **\$997.3 million**

* Notional values represent 0.6% of NAV for purchased options and -0.6% of NAV for written options.

For the prospectus and other information about the underlying fund(s) held in the portfolio, visit www.mackenzieinvestments.com or www.sedar.com.

The investments and percentages may have changed since June 30, 2022, 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.