

MACKENZIE CORE PLUS CANADIAN FIXED INCOME ETF

Quarterly Portfolio Disclosure

As of June 30, 2022

Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	94.2
<i>Bonds</i>	94.3
<i>Purchased options*</i>	0.1
<i>Written options*</i>	(0.0)
<i>Short bond futures**</i>	(0.2)
Cash and short-term investments	3.5
Other assets (liabilities)	2.2
Equities	0.1

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
Canada	72.3
United States	16.0
Cash and short-term investments	3.5
Other assets (liabilities)	2.2
Other	1.9
United Kingdom	1.1
China	0.5
Mexico	0.5
Australia	0.4
Chile	0.3
Netherlands	0.3
Luxembourg	0.3
Japan	0.3
Brazil	0.2
Indonesia	0.2

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	46.0
Federal bonds	20.0
Provincial bonds	17.1
Foreign government bonds	5.7
Term loans	4.8
Cash and short-term investments	3.5
Other assets (liabilities)	2.2
Mortgage backed	0.6
Municipal bonds	0.1
Utilities	0.1
Other	(0.1)

EFFECTIVE NET CURRENCY EXPOSURE	% OF NAV
Canadian dollar	98.1
U.S. dollar	1.9

* Notional values represent 3.5% of NAV for purchased options and -3.3% of NAV for written options.

** Notional values represent -33.5% of NAV for short bond futures.

The effective allocation shows the portfolio, regional, sector or net currency exposure of the ETF calculated by combining its direct and indirect investments.

TOP 25 LONG POSITIONS	% OF NAV
Issuer/Underlying Fund	
Government of Canada 1.50% 12-01-2031	12.0
Cash and short-term investments	3.9
Government of Canada 1.50% 06-01-2031	3.7
Province of Quebec 3.10% 12-01-2051	3.1
Mackenzie Floating Rate Income ETF	2.7
Province of Alberta 3.10% 06-01-2050	2.2
Mackenzie Emerging Markets Local Currency Bond Index ETF	2.1
Canada Housing Trust 1.10% 03-15-2031	2.1
United States Treasury 2.38% 02-15-2042	1.8
Province of Ontario 2.55% 12-02-2052	1.5
Province of British Columbia 1.55% 06-18-2031	1.4
Province of Quebec 1.50% 09-01-2031	1.4
Province of Ontario 1.90% 12-02-2051	1.1
United States Treasury 2.25% 02-15-2052	0.9
Mackenzie Canadian Aggregate Bond Index ETF	0.8
Province of Saskatchewan 2.80% 12-02-2052	0.8
Province of British Columbia 2.95% 06-18-2050	0.8
Mackenzie Global Sustainable Bond ETF	0.8
Province of Ontario 1.55% 11-01-2029	0.6
Province of Alberta 2.95% 06-01-2052	0.6
Province of Quebec 3.25% 09-01-2032	0.6
United States Treasury 0.13% 02-15-2052 Inflation Indexed	0.6
Morgan Stanley 3.00% 02-07-2024	0.6
Enbridge Inc. 5.37% 09-27-2077 Callable 2027	0.5
Mackenzie Emerging Markets Bond Index ETF (CAD-Hedged)	0.5

Top long positions as a percentage of total net asset value **47.1**

TOP 25 SHORT POSITIONS	% OF NAV
Issuer	
Euro-Bobl Futures	(0.2)
iShares iBoxx \$ High Yield Corporate Bond ETF Written Put Option @ \$70.00 Exp. 07-15-2022	(0.0)
Invesco Senior Loan ETF Written Put Option @ \$19.00 Exp. 07-15-2022	(0.0)
Euro-Schatz Futures	0.0
Japan 10-Year Government Bond Futures	0.0

Top short positions as a percentage of total net asset value **(0.2)**

Total net asset value of the ETF **\$494.7 million**

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.