

# MACKENZIE FLOATING RATE INCOME ETF

## Quarterly Portfolio Disclosure

As of December 31, 2022

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	94.0
Cash and short-term investments	4.1
Exchange-traded funds/notes	1.7
Equities	0.3
Other assets (liabilities)	(0.1)
Purchased currency options*	–
Written currency options*	–

REGIONAL ALLOCATION	% OF NAV
United States	80.5
Canada	6.3
Cash and short-term investments	4.1
Luxembourg	2.9
United Kingdom	2.1
Spain	1.3
Germany	0.8
Ireland	0.8
Netherlands	0.5
China	0.4
Australia	0.3
Hong Kong	0.1
Other assets (liabilities)	(0.1)

SECTOR ALLOCATION	% OF NAV
Term loans	80.1
Corporate bonds	12.1
Cash and short-term investments	4.1
Federal bonds	1.8
Exchange-traded funds/notes	1.7
Mortgage backed	0.1
Health care	0.1
Utilities	0.1
Other assets (liabilities)	(0.1)

\* Notional values represent 6.7% of NAV for purchased currency options and –3.3% of NAV for written currency options.

### TOP 25 LONG POSITIONS

Issuer/Underlying Fund	% OF NAV
Cash and short-term investments	4.1
Canada Mortgage & Housing Corp. F/R 09-15-2026	1.8
iShares iBoxx \$ High Yield Corporate Bond ETF	1.5
Timber Servicios Empresariales SA Term Loan B 1st Lien F/R 02-17-2029	1.3
Hunter Douglas Inc. Term Loan B 1st Lien F/R 02-09-2029	1.3
Dispatch Terra Acquisition LLC Term Loan B 1st Lien F/R 03-25-2028	1.3
ANI Technologies Private Ltd. Term Loan 1st Lien F/R 12-03-2026	1.2
Domtar Corp. Term Loan B 1st Lien F/R 10-01-2028	1.2
Arc Falcon I Inc. Term Loan 1st Lien F/R 09-22-2028	1.1
Quasar Intermediate Holdings Ltd. Term Loan B 1st Lien F/R 01-20-2029	1.1
ADS Tactical Inc. Term Loan B 1st Lien F/R 03-04-2028	1.0
Alchemy US Holdco LLC Term Loan B 1st Lien F/R 10-01-2025	1.0
Albion Acquisitions Ltd. Term Loan 1st Lien F/R 07-31-2026	1.0
Uber Technologies Inc. 8.00% 11-01-2026 Callable 2022	1.0
East West Manufacturing LLC Term Loan B 1st Lien F/R 01-05-2029	1.0
Veregy Term Loan 1st Lien F/R 11-03-2027	1.0
Spectrum Group Buyer Inc. Term Loan B 1st Lien F/R 05-11-2028	1.0
LSF10 XL Bidco SCA Term Loan B 1st Lien F/R 03-30-2028	1.0
Allied Universal Holdco LLC Term Loan B 1st Lien F/R 05-05-2028	1.0
C&D Technologies Inc. Term Loan B 1st Lien F/R 12-13-2025	1.0
Resolute Investment Managers Inc. Term Loan B 1st Lien F/R 04-30-2024	0.9
Creation Technologies Inc. Term Loan B 1st Lien F/R 09-24-2028	0.9
Hyster-Yale Group Inc. Term Loan B 1st Lien F/R 05-30-2023	0.9
Magenta Buyer LLC Term Loan 1st Lien F/R 05-03-2028	0.9
LifeScan Global Corp. Term Loan 1st Lien F/R 06-19-2024	0.9

Top long positions as a percentage of total net asset value **30.4**

### TOP 25 SHORT POSITIONS

Issuer	% OF NAV
Currency Call Option CAD/USD 02-03-2023 Strike \$1.50	–

Top short positions as a percentage of total net asset value **–**

Total net asset value of the ETF **\$725.0 million**

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

The investments and percentages may have changed since December 31, 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.