

# MACKENZIE GLOBAL SUSTAINABLE BOND ETF

## Quarterly Portfolio Disclosure

As of December 31, 2022

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	99.4
<i>Bonds</i>	91.9
<i>Long bond futures*</i>	6.3
<i>Short bond futures*</i>	1.2
Other assets (liabilities)	7.6
Purchased currency options**	–
Cash and short-term investments	(7.0)

REGIONAL ALLOCATION	% OF NAV
Canada	33.7
United States	29.2
Other	8.5
Other assets (liabilities)	7.6
Netherlands	3.8
Germany	3.7
Luxembourg	3.4
Chile	3.2
Brazil	2.5
Poland	2.3
United Kingdom	2.3
New Zealand	2.0
Belgium	1.9
China	1.5
Japan	1.4
Cash and short-term investments	(7.0)

SECTOR ALLOCATION	% OF NAV
Corporate bonds	69.4
Foreign government bonds	20.5
Other assets (liabilities)	7.6
Federal bonds	4.1
Provincial bonds	2.0
Municipal bonds	1.2
Other	1.2
Term loans	1.0
Cash and short-term investments	(7.0)

\* *Notional values represent 6.3% of NAV for long bond futures and –60.1% of NAV for short bond futures.*

\*\* *Notional values represent 3.4% of NAV for purchased currency options.*



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## Quarterly Portfolio Disclosure (cont'd)

As of December 31, 2022

TOP 25 LONG POSITIONS	% OF NAV
<b>Issuer</b>	
United States Treasury 0.13% 02-15-2052 Inflation Indexed	3.1
International Bank for Reconstruction and Development 0% 03-31-2027	2.8
International Bank for Reconstruction and Development 6.25% 10-07-2026	2.4
Government of Poland 1.13% 08-07-2026	2.3
Government of New Zealand 4.25% 05-15-2034	2.0
Government of Belgium 1.25% 04-22-2033	1.9
Government of Canada 0.50% 12-01-2030	1.8
Athabasca Indigenous Midstream LP 6.07% 02-05-2042	1.7
Bruce Power LP 2.68% 12-21-2028	1.7
iA Financial Corp. Inc. F/R 02-25-2032	1.6
Enel Finance International NV 5.00% 06-15-2032	1.5
International Bank for Reconstruction and Development 4.25% 01-22-2026	1.5
Lenovo Group Ltd. 6.54% 07-27-2032	1.5
Autodesk Inc. 2.40% 12-15-2031	1.4
United States Treasury 1.88% 11-15-2051	1.3
Colbun SA 3.15% 01-19-2032	1.3
Suzano Austria GmbH 2.50% 09-15-2028	1.3
Ford Motor Co. 3.25% 02-12-2032	1.2
The Bank of Nova Scotia F/R 07-27-2082	1.2
National Bank of Canada 5.30% 11-03-2025	1.2
TerraForm Power Operating LLC 5.00% 01-31-2028 Callable 2027	1.2
Ontario Teachers' Pension Plan 4.45% 06-02-2032	1.2
PepsiCo Inc. 3.90% 07-18-2032	1.1
Interchile SA 4.50% 06-30-2056	1.1
Arcos Dorados BV 6.13% 05-27-2029	1.1
<b>Top long positions as a percentage of total net asset value</b>	<b>40.4</b>

TOP 25 SHORT POSITIONS	% OF NAV
<b>Issuer</b>	
CME Ultra Long-Term U.S. Treasury Bond Futures	—
U.S. 5-Year Note Futures	—
Euro-Schatz Futures	—
Euro-Bobl Futures	0.3
Euro BTP Futures	0.4
Japan 10-Year Government Bond Futures	0.5
<b>Top short positions as a percentage of total net asset value</b>	<b>1.2</b>
<b>Total net asset value of the ETF</b>	<b>\$180.4 million</b>

*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.*



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