

Mackenzie Core Plus Canadian Fixed Income ETF

Canadian Fixed Income

Compound Annualized Returns 07/31/2024

| | |
|-----------------------------|-------|
| 1 Month | 2.3% |
| 3 Months | 5.0% |
| Year-to-date | 2.2% |
| 1 Year | 7.1% |
| 2 Years | 3.2% |
| 3 Years | -1.1% |
| 5 Years | 0.9% |
| Since inception (Apr. 2016) | 2.1% |

Regional Allocation 07/31/2024

| | |
|-------------------------------|------|
| CASH & EQUIVALENTS | |
| Cash & Equivalents | 4.3% |

OVERALL

| | |
|----------------|-------------|
| Canada | 80.7% |
| United States | 12.3% |
| United Kingdom | 1.2% |
| Australia | 0.2% |
| Brazil | 0.2% |
| Mexico | 0.2% |
| Ireland | 0.2% |
| France | 0.1% |
| Chile | 0.1% |
| Other*** | 0.5% |
| Total | 100% |

Sector Allocation 07/31/2024

| | |
|----------------------|-------------|
| Corporates | 55.4% |
| Provincial Bonds | 22.6% |
| Federal Bonds | 10.2% |
| Foreign Fixed Income | 6.3% |
| Mortgage Backed | 0.7% |
| Municipal Bonds | 0.1% |
| Equity | 0.1% |
| Bank Loans | 0.1% |
| Cash & Equivalents | 4.3% |
| Other | 0.2% |
| Total | 100% |

Credit Allocation** 07/31/2024

| | | | |
|-----|-------|--------------------|------|
| AAA | 12.3% | B | 0.4% |
| AA | 17.7% | NR | 9.5% |
| A | 24.5% | Equity | 0.1% |
| BBB | 26.4% | Cash & Equivalents | 4.3% |
| BB | 4.8% | | |

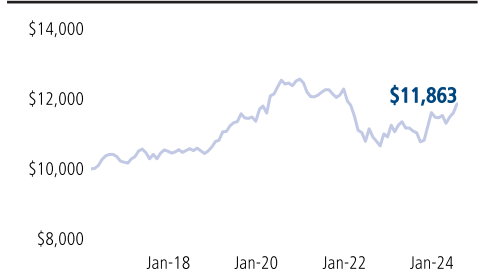
Portfolio Managers

Mackenzie Fixed Income Team

Calendar Year Returns (%) 07/31/2024



Value of \$10,000 invested 07/31/2024



Major Holdings 06/28/2024

| | |
|---|------|
| <i>Major Holdings Represent 26.7% of the fund</i> | |
| ONT 4.15 06/02/34 | 6.3% |
| Q 4.4 12/01/55 | 3.3% |
| Cash, Cash Equivalents 1 | 2.9% |
| CAN 2 3/4 12/01/2055 | 2.5% |
| TII 0 1/8 04/15/25 | 2.3% |
| CTB 0 09/12/24 | 2.1% |
| T 4 5/8 05/15/54 | 1.8% |
| MACKENZIE CANADIAN AGGREG | 1.8% |
| Q 4.45 09/01/34 | 1.8% |
| ALTA 3.1 06/01/2050 | 1.8% |

TOTAL NUMBER OF HOLDINGS: 574

Fund Risk Measures

| | |
|------------------------|------|
| Annual Std Dev | 6.6 |
| Annual Std Dev. B'mark | 7.2 |
| Alpha | -0.3 |
| Beta | 0.9 |
| R-squared | 1.0 |
| Sharpe Ratio | -0.7 |

Source: Mackenzie Investments

Key Fund Data 06/30/2024

| | |
|--------------------------|---------------------------------|
| Ticker: | MKB |
| Total Fund Assets: | \$694.29 million |
| NAVPS (07/31/2024): | \$19.18 |
| CUSIP: | 55452R107 |
| Listing Date: | 04/19/2016 |
| Benchmark: | FTSE CANADA UNIVERSE BOND INDEX |
| Fund Category: | Canadian Fixed Income |
| Distribution Frequency: | Monthly |
| DRIP Eligibility: | Yes |
| Management Fee: | 0.40% |
| Modified Duration: | 7.39 year(s) |
| Yield to Maturity: | 4.81% |
| Weighted Average Coupon: | 3.89% |
| Distribution Yield: | 3.19% |

Term to Maturity (years) 07/31/2024

| | |
|--------------------|-------------|
| 0 - 1 year | 4.6% |
| 1 - 2 years | 3.6% |
| 2 - 3 years | 7.4% |
| 3 - 5 years | 14.6% |
| 5 - 7 years | 8.7% |
| 7 - 10 years | 20.7% |
| 10 - 15 years | 3.6% |
| 15 - 20 years | 0.7% |
| 20+ years | 31.7% |
| Equity | 0.1% |
| Cash & Equivalents | 4.3% |
| Total | 100% |

Why Invest in this fund?

- Designed to achieve the best return while maintaining a risk profile expected from a quality bond portfolio.
- Expanded investable universe creates greater yield opportunities while maintaining an overall credit quality of A- or better.
- Core Plus strategy is further supported by active Management and the portfolio manager's ability to potentially outperform less flexible products.

Risk Tolerance

| | | |
|-----|--------|------|
| LOW | MEDIUM | HIGH |
|-----|--------|------|



* The FTSE Canada Universe Bond Index is a broad measure of Canadian bonds with terms to maturity of more than one year. It includes approximately 1,000 federal, provincial, municipal and corporate bonds rated 'BBB' or higher.

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

*** Other includes currency contracts.