

Mackenzie US TIPS Index ETF (CAD-Hedged)

US Fixed Income

Compound Annualized Returns 07/31/2024

1 Month	1.3%
3 Months	3.8%
Year-to-date	1.8%
1 Year	3.5%
2 Years	-1.5%
3 Years	-2.3%
5 Years	1.7%
Since inception (Jan. 2018)	2.0%

Regional Allocation 07/31/2024

CASH & EQUIVALENTS	
Cash & Equivalents	0.4%

OVERALL	
United States	100.5%
Other***	-0.9%
Total	100%

Sector Allocation 07/31/2024

Foreign Fixed Income	100.5%
Cash & Equivalents	0.4%
Other	-0.9%
Total	100%

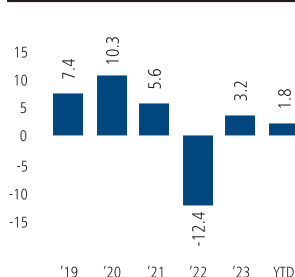
Credit Allocation** 07/31/2024

AA	100.5%	Cash & Equivalents	0.4%
Other	-0.9%		

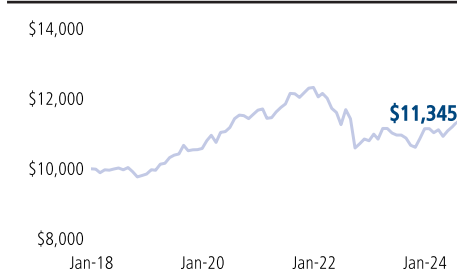
Index Provider

Solactive provides tailor-made and broad based indices across all asset classes, which are developed, calculated and distributed worldwide. Based in Frankfurt, Germany, and since its founding in 2007, Solactive has grown to be one of the market leaders in the indexing industry.

Calendar Year Returns (%) 07/31/2024



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



Major Holdings 07/31/2024

Major Holdings Represent 56.2% of the fund

TII 0 7/8 01/15/29	8.1%
TII 3 3/8 04/15/32	6.9%
TII 0 1/2 01/15/28	6.4%
TII 1 1/8 01/15/33	6.3%
TII 3 7/8 04/15/29	5.3%
TII 3 5/8 04/15/28	5.0%
TII 0 1/8 04/15/26	4.9%
WITII 0 1/8 01/15/32	4.8%
TII 1 3/4 01/15/28	4.4%
TII 1 3/4 01/15/34	4.3%

TOTAL NUMBER OF HOLDINGS: 35

Fund Risk Measures

Annual Std Dev	7.1
Annual Std Dev. B'mark	7.1
Alpha	-0.1
Beta	1.0
R-squared	1.0
Sharpe Ratio	-0.7

Source: Mackenzie Investments

Key Fund Data 06/30/2024

Ticker:	QTIP
Total Fund Assets:	\$290.63 million
NAVPS (07/31/2024):	\$85.48
CUSIP:	55456B108
Listing Date:	01/24/2018

Solactive US Treasury Inflation-Linked Bond Index*
Hedged to CAD TR Index

Fund Category: US Fixed Income

Distribution Frequency: Monthly

DRIP Eligibility: Yes

Management Fee: 0.15%

Modified Duration: 6.51 year(s)

Yield to Maturity: 4.73%

Weighted Average Coupon: 1.34%

Distribution Yield: 9.43%

Term to Maturity (years) 07/31/2024

0 - 1 year	2.4%
1 - 2 years	11.1%
2 - 3 years	8.6%
3 - 5 years	35.5%
5 - 7 years	3.9%
7 - 10 years	26.4%
20+ years	12.6%
Other	-0.9%
Cash & Equivalents	0.4%
Total	100%

Why Invest in this fund?

- Market capitalization weighed indexing results in lower portfolio turnover and transaction costs versus other forms of indexing.
- Targeted access to specific market segments.
- Daily transparency of holdings.

Risk Tolerance

LOW	MEDIUM	HIGH
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* The Solactive US Treasury Inflation-Linked Bond Hedged to CAD TR Index is a rules-based, market value weighted index engineered to mirror the performance of Treasury Inflation-Protected Securities (TIPS) issued by the United States. The US dollar currency exposure is hedged back to Canadian dollars.

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

*** Other includes currency contracts.