

# Mackenzie Core Plus Global Fixed Income ETF

## Global Fixed Income

### Compound Annualized Returns 03/31/2024

1 Month	0.6%
3 Months	-0.1%
Year-to-date	-0.1%
1 Year	2.2%
2 Years	0.3%
3 Years	-1.7%
5 Years	0.4%
Since inception (Apr. 2016)	0.9%

### Regional Allocation 02/29/2024

<b>CASH &amp; EQUIVALENTS</b>	
Cash & Equivalents	20.2%

<b>OVERALL</b>	
Canada	27.9%
United States	19.9%
New Zealand	7.7%
Mexico	6.1%
Brazil	5.5%
South Africa	2.4%
Germany	2.0%
Bahamas	1.1%
Ireland	1.1%
Other***	6.1%
<b>Total</b>	<b>100%</b>

### Sector Allocation 02/29/2024

Corporates	42.1%
Foreign Fixed Income	32.3%
Bank Loans	2.4%
Provincial Bonds	1.8%
Equity	0.8%
Federal Bonds	0.5%
Municipal Bonds	0.1%
Cash & Equivalents	20.2%
Other	-0.2%
<b>Total</b>	<b>100%</b>

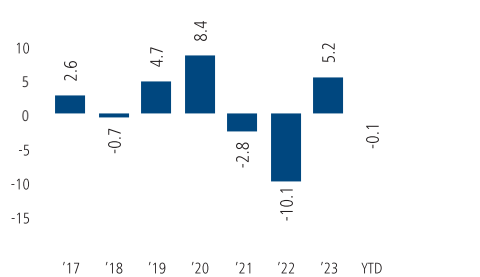
### Credit Allocation\*\* 02/29/2024

AAA	12.5%	CCC	0.9%
AA	10.3%	NR	8.3%
A	7.5%	Equity	0.8%
BBB	23.4%	Other	-0.3%
BB	13.3%	Cash & Equivalents	20.2%
B	3.1%		

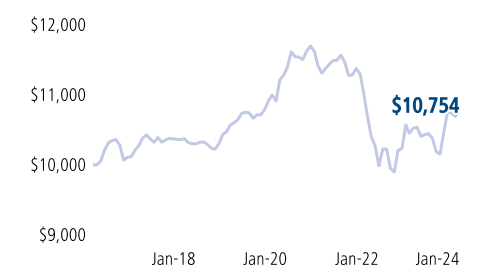
### Portfolio Managers

Mackenzie Fixed Income Team

### Calendar Year Returns (%) 03/31/2024



### Value of \$10,000 invested 03/31/2024



### Major Holdings 02/29/2024

*Major Holdings Represent 41.3% of the fund*

Cash, Cash Equivalents 1	10.2%
B 08/08/24	7.7%
T 3 1/2 02/15/33	5.2%
NEW ZEALAND GVT 3.5 4/33	4.4%
TII 0 1/8 02/15/52	3.5%
SAGB 8 7/8 02/28/35 #2035	2.4%
MBONO 8 1/2 05/31/29	2.1%
NZGB 4 1/4 05/15/34	2.0%
DBR 0 08/15/52	1.9%
ENBCN 5 3/8 09/27/77	1.9%

TOTAL NUMBER OF HOLDINGS: 385

### Fund Risk Measures

Annual Std Dev	5.8
Annual Std Dev. B'mark	6.1
Alpha	-0.4
Beta	0.8
R-squared	0.7
Sharpe Ratio	-0.8

Source: Mackenzie Investments

### Key Fund Data 02/29/2024

Ticker:	MGB
Total Fund Assets:	\$113.50 million
NAVPS (03/28/2024):	\$16.33
CUSIP:	55452P101
Listing Date:	04/19/2016
Benchmark:	ICE BofA Global Broad Market (Hedged to CAD) Index
Fund Category:	Global Fixed Income
Distribution Frequency:	Monthly
DRIP Eligibility:	Yes
Management Fee:	0.50%
Modified Duration:	5.30 year(s)
Yield to Maturity:	6.01%
Weighted Average Coupon:	4.35%
Distribution Yield:	3.46%

### Term to Maturity (years) 02/29/2024

0 - 1 year	0.8%
1 - 2 years	1.7%
2 - 3 years	5.4%
3 - 5 years	13.8%
5 - 7 years	15.8%
7 - 10 years	21.4%
10 - 15 years	5.9%
15 - 20 years	1.1%
20+ years	13.4%
Other	0.5%
Cash & Equivalents	20.2%
<b>Total</b>	<b>100%</b>

### Why Invest in this fund?

- Uses a globally diversified approach to maximize relative value for risk across the fixed income spectrum.
- Aims to provide a high quality, low volatility fixed income experience that maintains an overall credit quality of A- or higher.
- Enhances diversification through active management to help limit downside risk and take advantage of global market opportunities.

### Risk Tolerance

LOW	MEDIUM	HIGH
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\* The ICE BofA Global Broad Market (Hedged to CAD) Index tracks the performance of investment grade debt publicly issued in the major domestic and eurobond markets, including sovereign, quasi-government, corporate, securitized and collateralized securities. Qualifying bonds must be rated "BBB" or higher and have a remaining term to maturity of at least one year. The foreign currency exposure is hedged back to the US dollar.

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

\*\*\* Other includes currency contracts.