

Mackenzie Core Plus Canadian Fixed Income ETF

Canadian Fixed Income

Compound Annualized Returns 07/31/2021

1 Month	0.6%
3 Months	1.7%
Year-to-date	-2.4%
1 Year	-2.2%
2 Years	3.9%
3 Years	5.2%
5 Years	3.4%
Since inception (Apr. 2016)	3.9%

Regional Allocation 06/30/2021

CASH & EQUIVALENTS	
Cash & Equivalents	5.0%

OVERALL	
Canada	70.2%
United States	17.1%
China	2.5%
United Kingdom	1.1%
Australia	0.5%
Luxembourg	0.4%
South Korea	0.3%
Mexico	0.3%
Indonesia	0.2%
Other***	2.4%
Total	100%

Sector Allocation 06/30/2021

Corporates	44.2%
Provincial Bonds	19.0%
Federal Bonds	16.5%
Bank Loans	7.8%
Foreign Fixed Income	6.1%
Mortgage Backed	1.1%
Equity	0.3%
Cash & Equivalents	5.0%
Total	100%

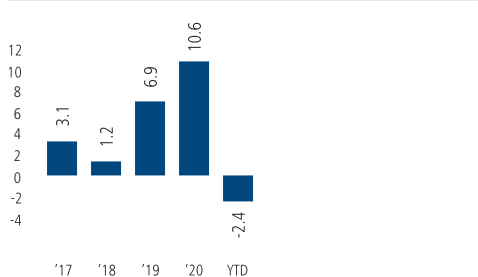
Credit Allocation** 06/30/2021

AAA	21.7%	CCC	0.2%
AA	9.7%	NR	7.8%
A	20.3%	Equity	0.3%
BBB	24.7%	Other	-0.1%
BB	5.5%	Cash & Equivalents	5.0%
B	4.9%		

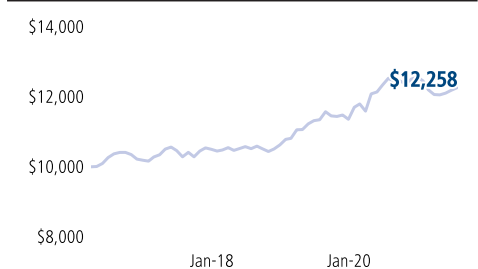
Portfolio Managers

Mackenzie Fixed Income Team
Steve Locke, Dan Cooper, Konstantin Boehmer, Movin Mokbel, Felix Wong

Calendar Year Returns (%) 07/31/2021



Value of \$10,000 invested 07/31/2021



Major Holdings 06/30/2021

Major Holdings Represent 29.8% of the fund

CIBC MELLON CAD SWEEP ACC	4.9%
Q 3.1 12/01/2051	4.0%
MACKENZIE FLOATING RATE I	3.4%
CANHOU 0 03/15/24	3.3%
ONT 2.15 06/02/31	3.2%
CAN 1.25 06/01/2030	2.8%
CANHOU 1.1 03/15/2031	2.3%
Q 1 1/2 09/01/31	2.0%
ONT 1.9 12/02/2051	2.0%
MACKENZIE EMERG MKT CUR B	1.9%

TOTAL NUMBER OF HOLDINGS: 605

Fund Risk Measures

Annual Std Dev	4.5
Annual Std Dev. B'mark	4.7
Alpha	0.8
Beta	1.0
R-squared	1.0
Sharpe Ratio	0.8

Source: Mackenzie Investments

Key Fund Data 06/30/2021

Ticker:	MKB
Total Fund Assets:	\$587.21 million
NAVPS (07/30/2021):	\$21.59
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:	5.43 year(s)
Yield to Maturity:	2.25%
Weighted Average Coupon:	2.63%
Distribution Yield:	1.97%

Term to Maturity (years) 06/30/2021

1 - 2 years	1.0%
2 - 3 years	6.8%
3 - 5 years	19.4%
5 - 7 years	15.3%
7 - 10 years	26.6%
10 - 15 years	4.5%
15 - 20 years	0.4%
20+ years	20.6%
Equity	0.3%
Other	0.1%
Cash & Equivalents	5.0%
Total	100%

Why Invest in this fund?

- Enhanced risk-adjusted returns by trying to achieve the best return while maintaining a risk profile expected from a quality portfolio.
- Expanded investable universe creates greater yield opportunities.
- Core Plus strategy supported by tactically reallocating by credit quality, bond sectors, corporate capital structure and yield curve positioning.

Risk Tolerance

LOW	MEDIUM	HIGH
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* 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 allocation details are provided by one or more sources that may include DBRS, S&P, Bloomberg, FTSE TMX and Citigroup Corp.

*** Other includes currency contracts.