

Mackenzie US TIPS Index ETF (CAD-Hedged)

US Fixed Income

Compound Annualized Returns 05/31/2021

1 Month	1.1%
3 Months	2.7%
Year-to-date	0.7%
1 Year	6.2%
2 Years	6.7%
3 Years	5.6%
Since Inception (Jan. 2018)	4.9%

Regional Allocation 04/30/2021

CASH & EQUIVALENTS

Cash & Equivalents	0.3%
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OVERALL

United States	97.3%
Other***	2.4%

Total	100%
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Sector Allocation 04/30/2021

Foreign Fixed Income	97.3%
Other	2.4%
Cash & Equivalents	0.3%

Total	100%
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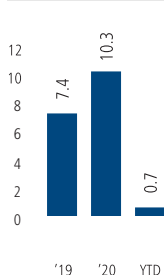
Credit Allocation** 04/30/2021

AA	97.3%	Cash & Equivalents	0.3%
Other	2.4%		

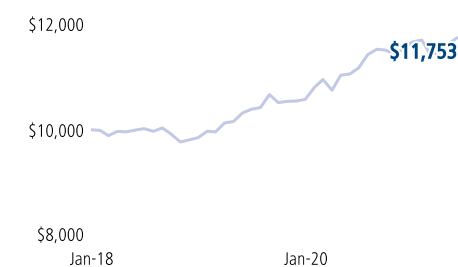
Index Provider

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 (%) 05/31/2021



Value of \$10,000 invested 05/31/2021



Major Holdings 05/31/2021

Major Holdings Represent 50.1% of the fund

TII 0 5/04/15/2024	7.4%
TII 0 5/8 01/15/26	7.3%
TII 0 5/8 04/15/23	6.8%
TII 0 1/8 04/15/25	5.6%
TII 0 1/2 01/15/28	5.4%
TII 0 1/4 01/15/25	3.9%
TII 0 3/8 01/15/27	3.8%
TII 0 1/8 01/15/31	3.4%
TII 3 3/8 04/15/32	3.3%
TII 3 7/8 04/15/29	3.3%

TOTAL NUMBER OF HOLDINGS: 43

Fund Risk Measures

Annual Std Dev	4.1
Annual Std Dev. B'mark	4.0
Alpha	-0.3
Beta	1.0
R-squared	1.0
Sharpe Ratio	1.0

Source: Mackenzie Investments

Key Fund Data 04/30/2021

Ticker:	QTIP
Total Fund Assets:	\$586.94 million
NAVPS (05/31/2021):	\$108.69
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: 7.87 year(s)

Yield to Maturity: 1.09%

Weighted Average Coupon: 1.02%

Distribution Yield: 0.84%

Term to Maturity (years) 04/30/2021

0 - 1 year	5.0%
1 - 2 years	10.2%
2 - 3 years	8.7%
3 - 5 years	23.1%
5 - 7 years	16.7%
7 - 10 years	15.0%
10 - 15 years	3.5%
15 - 20 years	1.7%
20+ years	13.4%
Other	2.4%
Cash & Equivalents	0.3%
Total	100%

Why Invest in this fund?

- Low portfolio turnover; lower transaction costs
- Targeted access to specific market segments
- Transparency

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 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.