

Mackenzie Floating Rate Income ETF

Global Fixed Income

Compound Annualized Returns 01/31/2023

1 Month	2.7%
3 Months	3.4%
Year-to-date	2.7%
1 Year	-3.0%
2 Years	0.6%
3 Years	0.4%
5 Years	1.8%
Since inception (Apr. 2016)	3.6%

Regional Allocation 12/31/2022

CASH & EQUIVALENTS	
Cash & Equivalents	4.8%

OVERALL	
United States	74.2%
Canada	7.4%
Luxembourg	3.3%
United Kingdom	3.0%
India	2.0%
Netherlands	2.0%
Spain	1.4%
Germany	0.8%
Ireland	0.6%
Other***	0.5%
Total	100%

Sector Allocation 12/31/2022

Bank Loans	80.0%
Corporates	12.2%
Federal Bonds	1.8%
Equity	1.7%
Mortgage Backed	0.2%
Cash & Equivalents	4.8%
Other	-0.7%
Total	100%

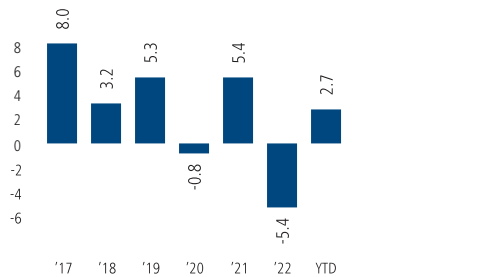
Credit Allocation** 12/31/2022

AAA	1.8%	CCC	8.9%
AA	0.2%	NR	11.9%
A	0.8%	Equity	1.7%
BBB	1.2%	Other	-0.7%
BB	10.5%	Cash & Equivalents	4.8%
B	58.9%		

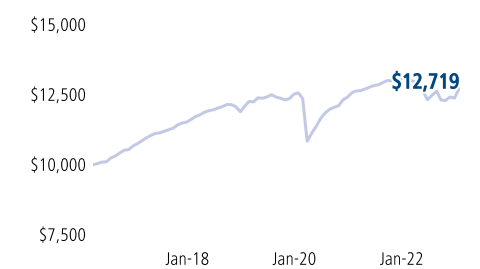
Portfolio Managers

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

Calendar Year Returns (%) 01/31/2023



Value of \$10,000 invested 01/31/2023



Major Holdings 12/30/2022

Major Holdings Represent 142.8% of the fund

Cash, Cash Equivalents 1	127.4%
CURRENCY CONTRACT - CAD USD - 72366	6.9%
CURRENCY CONTRACT - CAD USD - 72766	4.5%
CURRENCY CONTRACT - CAD USD - 73123	0.9%
CURRENCY CONTRACT - CAD USD - 72227	0.7%
CURRENCY CONTRACT - CAD USD - 73429	0.6%
CURRENCY CONTRACT - CAD USD - 73427	0.5%
CURRENCY CONTRACT - USD CAD - 74542	0.4%
CURRENCY CONTRACT - CAD USD - 73014	0.4%
CURRENCY CONTRACT - EUR CAD - 73354	0.3%

Fund Risk Measures

Annual Std Dev	8.4
Annual Std Dev. B'mark	9.3
Alpha	-2.3
Beta	0.9
R-squared	1.0
Sharpe Ratio	-0.2

Source: Mackenzie Investments

Key Fund Data 12/31/2022

Ticker:	MFT
Total Fund Assets:	\$707.00 million
NAVPS (01/31/2023):	\$17.57
CUSIP:	55453X103
Listing Date:	04/19/2016
Benchmark:	S&P/LSTA Leveraged Loan (Hedged to CAD) Index
Fund Category:	Global Fixed Income
Distribution Frequency:	Monthly
DRIP Eligibility:	Yes
Management Fee:	0.60%
Modified Duration:	0.59 year(s)
Yield to Maturity:	11.82%
Weighted Average Coupon:	8.54%
Distribution Yield:	11.40%

Term to Maturity (years) 12/31/2022

0 - 1 year	1.3%
1 - 2 years	2.8%
2 - 3 years	6.5%
3 - 5 years	23.3%
5 - 7 years	56.1%
7 - 10 years	2.6%
10 - 15 years	0.1%
20+ years	1.5%
Equity	1.7%
Other	-0.7%
Cash & Equivalents	4.8%
Total	100%

Why Invest in this fund?

- Higher income potential as floating rate loans are generally below investment grade and yields often exceed conventional fixed income instruments.
- Mitigates interest rate risk and tends to be less sensitive to interest rate fluctuations compared to fixed-rate bonds.
- Improves diversification as floating rate loans generally have a lower correlation to conventional investment grade fixed income assets.

Risk Tolerance



* The S&P/LSTA Leveraged Loan Index (Hedged to CAD) is a broad index designed to reflect the performance of U.S. dollar facilities in the leverage loan market. The foreign currency exposure of the Index is hedged back to the Canadian dollar.

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

*** Other includes currency contracts.