

# Mackenzie Core Plus Global Fixed Income ETF

## Global Fixed Income

### Compound Annualized Returns 01/31/2023

1 Month	3.3%
3 Months	6.8%
Year-to-date	3.3%
1 Year	-6.4%
2 Years	-4.6%
3 Years	-1.1%
5 Years	0.4%
Since inception (Apr. 2016)	0.8%

### Regional Allocation 12/31/2022

<b>CASH &amp; EQUIVALENTS</b>	
Cash & Equivalents	10.4%

<b>OVERALL</b>	
United States	35.9%
Canada	26.6%
Mexico	5.3%
Israel	3.7%
Germany	3.2%
Brazil	1.6%
United Kingdom	1.5%
New Zealand	1.4%
China	1.3%
Other***	9.1%
<b>Total</b>	<b>100%</b>

### Sector Allocation 12/31/2022

Foreign Fixed Income	41.1%
Corporates	36.4%
Federal Bonds	6.2%
Bank Loans	2.3%
Provincial Bonds	2.0%
Equity	0.4%
Municipal Bonds	0.1%
Cash & Equivalents	10.4%
Other	1.1%
<b>Total</b>	<b>100%</b>

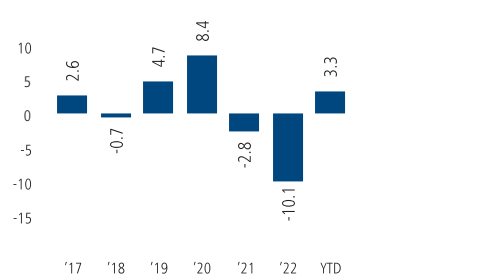
### Credit Allocation\*\* 12/31/2022

AAA	14.3%	CCC	1.1%
AA	31.9%	NR	7.1%
A	6.3%	Equity	0.4%
BBB	19.7%	Other	0.2%
BB	4.7%	Cash & Equivalents	10.4%
B	3.9%		

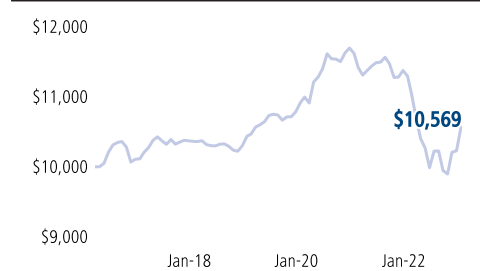
### Portfolio Managers

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 43.7% of the fund*

WITII 0 1/8 01/15/32	11.1%
Cash, Cash Equivalents 1	10.0%
CAN 1 3/4 12/01/53 CORP	5.2%
TII 0 1/8 02/15/52	4.7%
MAKAM 0 10/11/23	3.7%
MACKENZIE EMERG MKT CUR B	3.0%
DBR 0 08/15/52	1.7%
MBONO 8 11/07/47	1.6%
DBRI 0.1 04/15/46	1.4%
NZGB 4 1/4 05/15/34	1.3%

TOTAL NUMBER OF HOLDINGS: 440

### Fund Risk Measures

Annual Std Dev	5.3
Annual Std Dev. B'mark	5.3
Alpha	0.7
Beta	0.8
R-squared	0.7
Sharpe Ratio	-0.5

Source: Mackenzie Investments

### Key Fund Data 12/31/2022

Ticker:	MGB
Total Fund Assets:	\$115.86 million
NAVPS (01/31/2023):	\$16.91
CUSIP:	55452P101
Listing Date:	04/19/2016
Benchmark:	BofA Merrill Lynch Global Broad Market (Hedged to CAD) Index
Fund Category:	Global Fixed Income
Distribution Frequency:	Monthly
DRIP Eligibility:	Yes
Management Fee:	0.50%
Modified Duration:	3.75 year(s)
Yield to Maturity:	4.66%
Weighted Average Coupon:	3.04%
Distribution Yield:	3.24%

### Term to Maturity (years) 12/31/2022

0 - 1 year	0.5%
1 - 2 years	4.5%
2 - 3 years	2.4%
3 - 5 years	8.7%
5 - 7 years	9.8%
7 - 10 years	25.9%
10 - 15 years	3.0%
15 - 20 years	1.3%
20+ years	32.9%
Other	0.6%
Cash & Equivalents	10.4%
<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 BofA Merrill Lynch 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 Canadian dollar.

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

\*\*\* Other includes currency contracts.