

Mackenzie US TIPS Index ETF (CAD-Hedged)

US Fixed Income

Compound Annualized Returns 01/31/2024

1 Month	0.0%
3 Months	5.0%
Year-to-date	0.0%
1 Year	1.4%
2 Years	-3.8%
3 Years	-1.6%
5 Years	2.2%
Since inception (Jan. 2018)	1.8%

Regional Allocation 12/31/2023

CASH & EQUIVALENTS	
Cash & Equivalents	-0.6%

OVERALL	
United States	97.7%
Other***	2.9%
Total	100%

Sector Allocation 12/31/2023

Foreign Fixed Income	97.7%
Other	2.9%
Cash & Equivalents	-0.6%
Total	100%

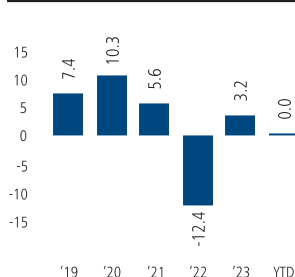
Credit Allocation** 12/31/2023

AA	97.7%	Cash & Equivalents	-0.6%
Other	2.9%		

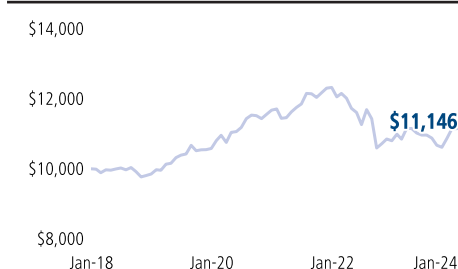
Index Provider

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 (%) 01/31/2024



Value of \$10,000 invested 01/31/2024



Major Holdings 01/31/2024

Major Holdings Represent 54.6% of the fund

WITI 0 1/8 01/15/32	7.5%
TII 0 7/8 01/15/29	6.6%
TII 3 3/8 04/15/32	5.6%
TII 0 1/8 04/15/26	5.4%
TII 0 1/2 01/15/28	5.3%
TII 0 3/8 01/15/27	5.0%
TII 1 1/8 01/15/33	4.9%
TII 1 5/8 10/15/27	4.9%
TII 0 5/8 01/15/26	4.8%
TII 0 1/8 01/15/31	4.5%

TOTAL NUMBER OF HOLDINGS: 38

Fund Risk Measures

Annual Std Dev	7.1
Annual Std Dev. B'mark	7.1
Alpha	-0.2
Beta	1.0
R-squared	1.0
Sharpe Ratio	-0.5

Source: Mackenzie Investments

Key Fund Data 12/31/2023

Ticker:	QTIP
Total Fund Assets:	\$332.20 million
NAVPS (01/31/2024):	\$85.62
CUSIP:	55456B108
Listing Date:	01/24/2018
Index*:	Solactive US Treasury Inflation-Linked Bond Hedged to CAD TR Index

Fund Category: US Fixed Income

Distribution Frequency: Monthly

DRIP Eligibility: Yes

Management Fee: 0.15%

Modified Duration: 6.73 year(s)

Yield to Maturity: 4.02%

Weighted Average Coupon: 1.18%

Distribution Yield: 11.60%

Term to Maturity (years) 12/31/2023

1 - 2 years	9.3%
2 - 3 years	15.6%
3 - 5 years	22.9%
5 - 7 years	12.4%
7 - 10 years	24.9%
20+ years	12.6%
Other	2.9%
Cash & Equivalents	-0.6%
Total	100%

Why Invest in this fund?

- Market capitalization weighed indexing results in lower portfolio turnover and transaction costs versus other forms of indexing.
- Targeted access to specific market segments.
- Daily transparency of holdings.

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

*** Other includes currency contracts.