

# Mackenzie Core Plus Canadian Fixed Income ETF

## Compound Annualized Returns 09/30/2018

|                             |       |
|-----------------------------|-------|
| 1 Month                     | -0.7% |
| 3 Months                    | -0.6% |
| Year-to-date                | 0.1%  |
| 1 Year                      | 2.2%  |
| 2 Years                     | 0.5%  |
| Since inception (Apr. 2016) | 2.1%  |

## Sector Allocation 09/30/2018

|                      |             |
|----------------------|-------------|
| Corporates           | 46.9%       |
| Federal Bonds        | 23.9%       |
| Provincial Bonds     | 18.0%       |
| Bank Loans           | 6.9%        |
| Foreign Fixed Income | 2.0%        |
| Equity               | 0.2%        |
| Cash & Equivalents   | 1.9%        |
| Other                | 0.2%        |
| <b>Total</b>         | <b>100%</b> |

## Regional Allocation 09/30/2018

|                               |      |
|-------------------------------|------|
| <b>CASH &amp; EQUIVALENTS</b> |      |
| Cash & Equivalents            | 1.9% |

## OVERALL

|                |             |
|----------------|-------------|
| Canada         | 77.7%       |
| United States  | 16.0%       |
| United Kingdom | 1.3%        |
| Belgium        | 0.8%        |
| Bermuda        | 0.7%        |
| Ireland        | 0.4%        |
| Australia      | 0.3%        |
| Germany        | 0.2%        |
| Brazil         | 0.2%        |
| Other***       | 0.5%        |
| <b>Total</b>   | <b>100%</b> |

## Credit Allocation\*\* 09/30/2018

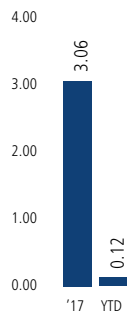
|     |       |                    |      |
|-----|-------|--------------------|------|
| AAA | 26.8% | CCC & Below        | 0.6% |
| AA  | 29.3% | NR                 | 0.5% |
| A   | 15.7% | Other              | 0.2% |
| BBB | 15.8% | Equity             | 0.2% |
| BB  | 3.5%  | Cash & Equivalents | 1.9% |
| B   | 5.5%  |                    |      |

## Portfolio Managers

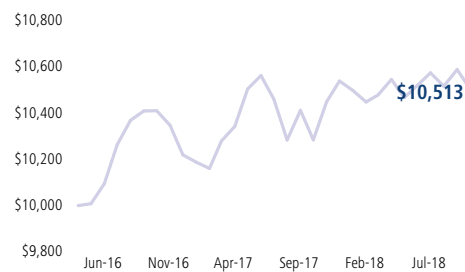
### Mackenzie Fixed Income Team

Steve Locke, Dan Cooper,  
Konstantin Boehmer, Movin  
Mokbel, Felix Wong

## Calendar Year Returns (%) 09/30/2018



## Value of \$10,000 invested 09/30/2018



## Major Holdings 08/31/2018

Major Holdings Represent 42.6% of the fund

|                                |      |
|--------------------------------|------|
| CANHO 2.35 6/15/2023           | 9.6% |
| CAN 2.0 06/01/2028             | 8.6% |
| ONT 2.9 06/02/2028             | 5.8% |
| CAN 2.75 12/1/2048             | 4.8% |
| Q 2.75 09/01/2028 CORP         | 3.4% |
| ONT 2.9 06/02/2049             | 3.0% |
| Q 3.5 12/01/48                 | 2.9% |
| Cash, Cash Equivalents & Other | 2.1% |
| RY 2.949 05/01/2023            | 1.3% |
| T 3 02/15/48                   | 1.2% |

TOTAL NUMBER OF HOLDINGS: 344

## Fund Risk Measures

Fund Risk Measure is not available for funds with a history of less than three years.

## Key Fund Data 09/30/2018

|                          |  |
|--------------------------|--|
| Ticker                   | <b>MKB</b>                                 |
| Total Fund Assets        | <b>\$73.25 million</b>                     |
| NAVPS (09/28/2018)       | <b>\$19.80</b>                             |
| CUSIP                    | <b>55452R107</b>                           |
| Listing Date             | <b>04/19/2016</b>                          |
| Benchmark*               | <b>FTSE TMX CANADA UNIVERSE BOND INDEX</b> |
| Fund Category            | <b>Canadian Fixed Income</b>               |
| Distribution Frequency   | <b>Monthly</b>                             |
| DRIP Eligibility         | <b>Yes</b>                                 |
| Management Fee           | <b>0.40%</b>                               |
| Modified Duration        | <b>6.11 year(s)</b>                        |
| Yield to Maturity        | <b>3.59%</b>                               |
| Weighted Average Coupon  | <b>3.20%</b>                               |
| Distribution Yield       | <b>2.58%</b>                               |
| Term to Maturity (years) | <b>09/30/2018</b>                          |

|                    |             |
|--------------------|-------------|
| 0 - 1 year         | 0.1%        |
| 1 - 2 years        | 0.4%        |
| 2 - 3 years        | 2.1%        |
| 3 - 5 years        | 26.4%       |
| 5 - 7 years        | 14.6%       |
| 7 - 10 years       | 34.2%       |
| 10 - 15 years      | 2.0%        |
| 20+ years          | 17.8%       |
| Other              | 0.3%        |
| Equity             | 0.2%        |
| Cash & Equivalents | 1.9%        |
| <b>Total</b>       | <b>100%</b> |

## 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

|            |               |             |
|------------|---------------|-------------|
| <b>LOW</b> | <b>MEDIUM</b> | <b>HIGH</b> |
|------------|---------------|-------------|

\* The FTSE TMX 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.