

# Mackenzie Core Plus Canadian Fixed Income ETF

## Canadian Fixed Income

### Compound Annualized Returns 12/31/2021

|                             |       |
|-----------------------------|-------|
| 1 Month                     | 1.4%  |
| 3 Months                    | 1.1%  |
| Year-to-date                | -2.3% |
| 1 Year                      | -2.3% |
| 2 Years                     | 4.0%  |
| 3 Years                     | 4.9%  |
| 5 Years                     | 3.8%  |
| Since inception (Apr. 2016) | 3.7%  |

### Regional Allocation 11/30/2021

#### CASH & EQUIVALENTS

|                    |      |
|--------------------|------|
| Cash & Equivalents | 0.4% |
|--------------------|------|

#### OVERALL

|                |             |
|----------------|-------------|
| Canada         | 70.5%       |
| United States  | 19.8%       |
| China          | 4.1%        |
| United Kingdom | 1.1%        |
| Luxembourg     | 0.5%        |
| Brazil         | 0.4%        |
| Australia      | 0.4%        |
| Chile          | 0.3%        |
| South Korea    | 0.3%        |
| Other***       | 2.2%        |
| <b>Total</b>   | <b>100%</b> |

### Sector Allocation 11/30/2021

|                      |             |
|----------------------|-------------|
| Corporates           | 46.2%       |
| Provincial Bonds     | 20.1%       |
| Federal Bonds        | 15.3%       |
| Bank Loans           | 10.0%       |
| Foreign Fixed Income | 6.9%        |
| Mortgage Backed      | 1.0%        |
| Equity               | 0.3%        |
| Cash & Equivalents   | 0.4%        |
| Other                | -0.2%       |
| <b>Total</b>         | <b>100%</b> |

### Credit Allocation\*\* 11/30/2021

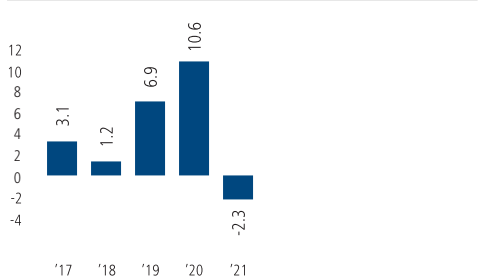
|     |       |                    |       |
|-----|-------|--------------------|-------|
| AAA | 16.5% | CCC                | 0.1%  |
| AA  | 13.3% | NR                 | 7.7%  |
| A   | 23.0% | Equity             | 0.3%  |
| BBB | 25.5% | Other              | -0.4% |
| BB  | 7.2%  | Cash & Equivalents | 0.4%  |
| B   | 6.4%  |                    |       |

### Portfolio Managers

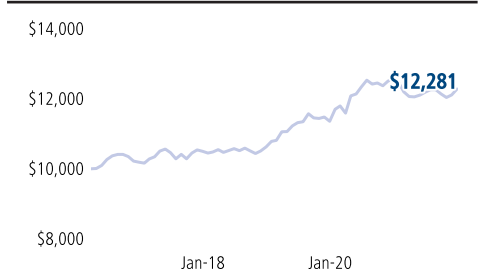
#### Mackenzie Fixed Income Team

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

### Calendar Year Returns (%) 12/31/2021



### Value of \$10,000 invested 12/31/2021



### Major Holdings 11/30/2021

Major Holdings Represent 26.6% of the fund

|                           |      |
|---------------------------|------|
| CAN 1 1/2 06/01/31        | 3.9% |
| Q 3.1 12/01/2051          | 3.6% |
| ONT 2 1/4 12/02/31        | 3.4% |
| MACKENZIE FLOATING RATE I | 3.3% |
| CANHOU 0 03/15/24         | 2.7% |
| CANHOU 1.1 03/15/2031     | 2.3% |
| MACKENZIE EMERG MKT CUR B | 2.0% |
| Q 1 1/2 09/01/31          | 1.9% |
| CANHOU FLOAT 03/15/26     | 1.9% |
| BRCOL 2.95 6/18/2050 CORP | 1.6% |

TOTAL NUMBER OF HOLDINGS: 653

### Fund Risk Measures

|                        |     |
|------------------------|-----|
| Annual Std Dev         | 4.6 |
| Annual Std Dev. B'mark | 4.7 |
| Alpha                  | 0.9 |
| Beta                   | 1.0 |
| R-squared              | 1.0 |
| Sharpe Ratio           | 0.9 |

Source: Mackenzie Investments

### Key Fund Data 11/30/2021

|                          |                                 |
|--------------------------|---------------------------------|
| Ticker:                  | MKB                             |
| Total Fund Assets:       | \$541.21 million                |
| NAVPS (12/31/2021):      | \$21.39                         |
| CUSIP:                   | 55452R107                       |
| Listing Date:            | 04/19/2016                      |
| Benchmark:               | FTSE Canada Universe Bond Index |
| Fund Category:           | Canadian Fixed Income           |
| Distribution Frequency:  | Monthly                         |
| DRIP Eligibility:        | Yes                             |
| Management Fee:          | 0.40%                           |
| Modified Duration:       | 6.00 year(s)                    |
| Yield to Maturity:       | 3.05%                           |
| Weighted Average Coupon: | 2.83%                           |
| Distribution Yield:      | 2.25%                           |

### Term to Maturity (years) 11/30/2021

|                    |             |
|--------------------|-------------|
| 1 - 2 years        | 1.2%        |
| 2 - 3 years        | 7.6%        |
| 3 - 5 years        | 17.8%       |
| 5 - 7 years        | 19.8%       |
| 7 - 10 years       | 26.0%       |
| 10 - 15 years      | 6.5%        |
| 15 - 20 years      | 0.4%        |
| 20+ years          | 20.2%       |
| Equity             | 0.3%        |
| Other              | -0.2%       |
| Cash & Equivalents | 0.4%        |
| <b>Total</b>       | <b>100%</b> |

### Why Invest in this fund?

- Designed to achieve the best return while maintaining a risk profile expected from a quality bond portfolio.
- Expanded investable universe creates greater yield opportunities while maintaining an overall credit quality of A- or better.
- Core Plus strategy is further supported by active Management and the portfolio manager's ability to potentially outperform less flexible products.

### Risk Tolerance

|     |        |      |
|-----|--------|------|
| LOW | MEDIUM | HIGH |
|-----|--------|------|

\* The FTSE 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.