

# Mackenzie Canadian Aggregate Bond Index ETF

## Canadian Fixed Income

### Compound Annualized Returns 12/31/2021

1 Month	1.6%
3 Months	1.4%
Year-to-date	-2.1%
1 Year	-2.1%
2 Years	3.0%
3 Years	4.0%
Since Inception (Jan. 2018)	3.6%

### Regional Allocation 11/30/2021

#### CASH & EQUIVALENTS

Cash & Equivalents	2.6%
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#### OVERALL

Canada	92.8%
United States	2.5%
Germany	0.5%
Australia	0.1%
United Kingdom	0.1%
Other***	1.4%

**Total 100%**

### Sector Allocation 11/30/2021

Provincial Bonds	35.4%
Federal Bonds	29.9%
Corporates	26.9%
Municipal Bonds	2.3%
Foreign Fixed Income	1.5%
Cash & Equivalents	2.6%
Other	1.4%
<b>Total</b>	<b>100%</b>

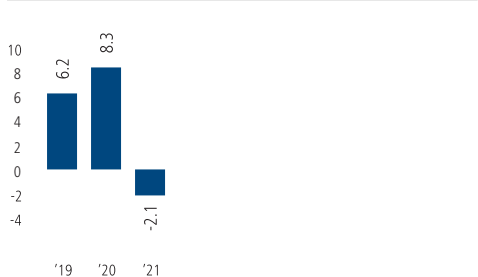
### Credit Allocation\*\* 11/30/2021

AAA	34.0%	BB	0.1%
AA	15.8%	NR	4.4%
A	31.5%	Cash & Equivalents	2.6%
BBB	11.6%		

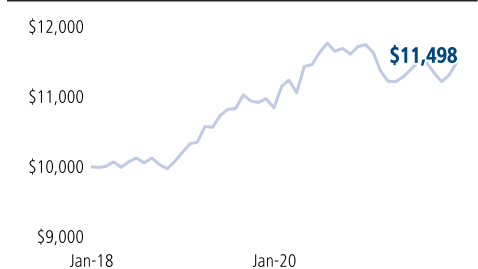
### Index Provider

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 (%) 12/31/2021



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



### Major Holdings 12/31/2021

Major Holdings Represent 22.1% of the fund

CAN 1.25 06/01/2030	4.3%
CAN 2 12/1/2051	3.3%
CAN 1 1/2 06/01/31	2.4%
CAN 1.5 09/01/2024	2.2%
Q 3.5 12/1/2045	2.0%
Cash, Cash Equivalents 1	1.7%
CANHOU 2.4 12/15/2022	1.6%
CAN 2 09/01/2023	1.5%
Province of Ontario 2.60% 06-02-2025	1.5%
Province of Ontario 3.45% 06-02-2045	1.4%

**TOTAL NUMBER OF HOLDINGS: 585**

### Fund Risk Measures

Annual Std Dev	4.4
Annual Std Dev. B'mark	4.5
Alpha	0.1
Beta	1.0
R-squared	1.0
Sharpe Ratio	0.7

Source: Mackenzie Investments

### Key Fund Data 11/30/2021

Ticker:	QBB
Total Fund Assets:	\$167.95 million
NAVPS (12/31/2021):	\$103.68
CUSIP:	55452S105
Listing Date:	01/29/2018

Solactive Canadian Float Adjusted Universe Bond Index

Fund Category: Canadian Fixed Income

Distribution Frequency: Monthly

DRIP Eligibility: Yes

Management Fee: 0.07%

Modified Duration: 8.21 year(s)

Yield to Maturity: 2.00%

Weighted Average Coupon: 2.92%

Distribution Yield: 2.12%

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

0 - 1 year	2.9%
1 - 2 years	10.6%
2 - 3 years	9.3%
3 - 5 years	17.1%
5 - 7 years	7.0%
7 - 10 years	20.3%
10 - 15 years	3.0%
15 - 20 years	4.0%
20+ years	23.2%
Cash & Equivalents	2.6%
<b>Total</b>	<b>100%</b>

### 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 Canadian Float Adjusted Universe Bond Index is designed to track the performance of the bonds denominated in Canadian dollars that are issued in the Canadian market. The index seeks to provide a broad measure of the Canadian investment-grade fixed-income market, covering government, quasi-government and corporate bonds.

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\*\* 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.