

# Mackenzie Floating Rate Income ETF

## Global Fixed Income

### Compound Annualized Returns 02/29/2024

1 Month	0.7%
3 Months	3.1%
Year-to-date	1.8%
1 Year	9.5%
2 Years	3.9%
3 Years	3.6%
5 Years	2.8%
Since inception (Apr. 2016)	4.4%

### Regional Allocation 01/31/2024

<b>CASH &amp; EQUIVALENTS</b>	
Cash & Equivalents	4.1%

<b>OVERALL</b>	
United States	72.1%
Canada	7.7%
Luxembourg	4.1%
United Kingdom	3.0%
Netherlands	2.5%
Spain	1.6%
Germany	1.1%
France	0.8%
Australia	0.6%
Other***	2.4%
<b>Total</b>	<b>100%</b>

### Sector Allocation 01/31/2024

Bank Loans	86.9%
Corporates	7.3%
Equity	0.3%
Mortgage Backed	0.3%
Cash & Equivalents	4.1%
Other	1.1%
<b>Total</b>	<b>100%</b>

### Credit Allocation\*\* 01/31/2024

BBB	3.3%	NR	14.5%
BB	15.4%	Other	1.1%
B	48.4%	Equity	0.3%
CCC	12.3%	Cash & Equivalents	4.1%
D	0.6%		

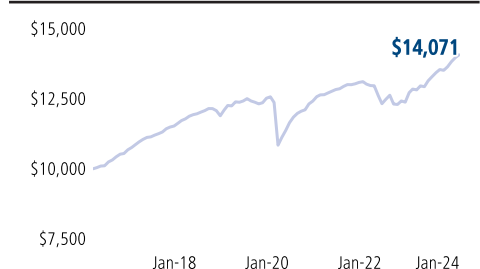
### Portfolio Managers

Mackenzie Fixed Income Team

### Calendar Year Returns (%) 02/29/2024



### Value of \$10,000 invested 02/29/2024



### Major Holdings 01/31/2024

<i>Major Holdings Represent 16.5% of the fund</i>	
Cash, Cash Equivalents 1	4.0%
TISEEM TL B 1L EUR	1.7%
UFS TL B 1L USD	1.4%
XELLA TL B 1L EUR	1.4%
VERGEY TL 1L USD	1.4%
ADSI TL B 1L USD	1.4%
QUESFT TL B 1L USD	1.4%
AGKLN TL 1L USD	1.3%
BCULC TL B5 1L USD CORP	1.3%
SPEPHA TL B 1L USD	1.2%

**TOTAL NUMBER OF HOLDINGS: 263**

### Fund Risk Measures

Annual Std Dev	3.8
Annual Std Dev. B'mark	3.8
Alpha	-1.6
Beta	0.9
R-squared	0.9
Sharpe Ratio	0.3

Source: Mackenzie Investments

### Key Fund Data 01/31/2024

Ticker:	MFT
Total Fund Assets:	\$587.56 million
NAVPS (02/29/2024):	\$17.41
CUSIP:	55453X103
Listing Date:	04/19/2016
Benchmark:	Morningstar LSTA Leveraged Loan (Hedged to CAD)
Fund Category:	Global Fixed Income
Distribution Frequency:	Monthly
DRIP Eligibility:	Yes
Management Fee:	0.60%
Modified Duration:	0.31 year(s)
Yield to Maturity:	10.83%
Weighted Average Coupon:	9.63%
Distribution Yield:	12.68%
<b>Term to Maturity (years)</b>	<b>01/31/2024</b>

0 - 1 year	1.8%
1 - 2 years	2.6%
2 - 3 years	12.4%
3 - 5 years	49.6%
5 - 7 years	25.6%
7 - 10 years	1.9%
20+ years	0.6%
Other	1.1%
Equity	0.3%
Cash & Equivalents	4.1%
<b>Total</b>	<b>100%</b>

### Why Invest in this fund?

- Higher income potential as floating rate loans are generally below investment grade and yields often exceed conventional fixed income instruments.
- Mitigates interest rate risk and tends to be less sensitive to interest rate fluctuations compared to fixed-rate bonds.
- Improves diversification as floating rate loans generally have a lower correlation to conventional investment grade fixed income assets.

### Risk Tolerance

LOW	<b>MEDIUM</b>	HIGH
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\* The Morningstar LSTA Leveraged Loan (Hedged to CAD) Index is a broad index designed to reflect the performance of U.S. dollar facilities in the leverage loan market. 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.