

Mackenzie Floating Rate Income ETF

Global Fixed Income

Compound Annualized Returns 06/30/2024

1 Month	0.4%
3 Months	1.7%
Year-to-date	4.2%
1 Year	9.6%
2 Years	8.1%
3 Years	3.9%
5 Years	3.0%
Since inception (Apr. 2016)	4.6%

Regional Allocation 05/31/2024

CASH & EQUIVALENTS	
Cash & Equivalents	2.7%

OVERALL	
United States	74.8%
Canada	7.7%
Luxembourg	3.5%
Netherlands	2.8%
United Kingdom	2.3%
Spain	1.7%
Australia	1.3%
Germany	1.1%
France	0.7%
Other***	1.4%
Total	100%

Sector Allocation 05/31/2024

Bank Loans	89.0%
Corporates	6.9%
Equity	0.4%
Mortgage Backed	0.3%
Cash & Equivalents	2.7%
Other	0.7%
Total	100%

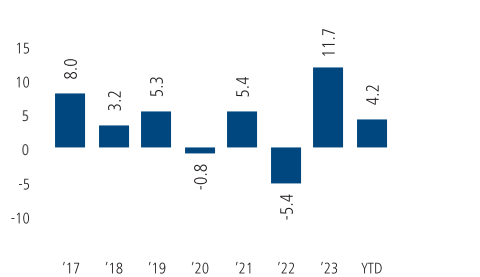
Credit Allocation** 05/31/2024

BBB	3.4%	C	0.1%
BB	13.3%	NR	13.2%
B	56.9%	Other	0.7%
CCC	9.2%	Equity	0.4%
CC	0.1%	Cash & Equivalents	2.7%

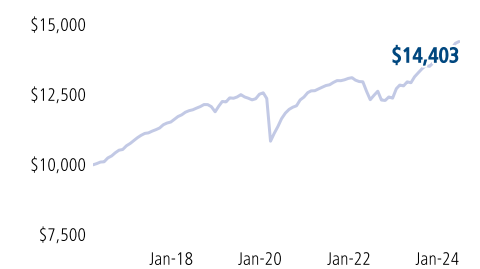
Portfolio Managers

Mackenzie Fixed Income Team

Calendar Year Returns (%) 06/30/2024



Value of \$10,000 invested 06/30/2024



Major Holdings 05/31/2024

Major Holdings Represent 14.8% of the fund

Cash, Cash Equivalents 1	2.7%
TISEEM TL B 1L EUR	1.8%
XELLA TL B 1L EUR	1.5%
UFS TL B 1L USD	1.4%
ADSI TL B 1L USD	1.4%
UNSEAM TL B 1L USD	1.4%
SPEPHA TL B 1L USD	1.2%
EWMANU TL B 1L USD	1.2%
CHHP TLB USD 12/13/2025	1.1%
KPERST TL B 1L EUR	1.1%

TOTAL NUMBER OF HOLDINGS: 268

Fund Risk Measures

Annual Std Dev	3.8
Annual Std Dev. B'mark	3.9
Alpha	-1.8
Beta	1.0
R-squared	0.9
Sharpe Ratio	0.3

Source: Mackenzie Investments

Key Fund Data 06/30/2024

Ticker:	MFT
Total Fund Assets:	\$562.88 million
NAVPS (06/28/2024):	\$17.32
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:	0.27 year(s)
Yield to Maturity:	10.11%
Weighted Average Coupon:	9.40%
Distribution Yield:	8.06%
Term to Maturity (years)	05/31/2024

0 - 1 year	1.0%
1 - 2 years	3.5%
2 - 3 years	8.9%
3 - 5 years	55.1%
5 - 7 years	26.5%
7 - 10 years	0.6%
20+ years	0.6%
Other	0.7%
Equity	0.4%
Cash & Equivalents	2.7%
Total	100%

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	MEDIUM	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.