

Mackenzie Floating Rate Income ETF

Global Fixed Income

Compound Annualized Returns 07/31/2024

1 Month	0.8%
3 Months	2.6%
Year-to-date	5.0%
1 Year	9.3%
2 Years	7.9%
3 Years	4.1%
5 Years	3.0%
Since inception (Apr. 2016)	4.6%

Regional Allocation 07/31/2024

CASH & EQUIVALENTS	
Cash & Equivalents	1.0%

OVERALL	
United States	75.5%
Canada	7.9%
Luxembourg	4.3%
Netherlands	2.9%
United Kingdom	2.8%
Spain	1.8%
Australia	1.3%
Germany	1.2%
France	0.7%
Other***	0.6%
Total	100%

Sector Allocation 07/31/2024

Bank Loans	90.4%
Corporates	8.3%
Equity	0.4%
Mortgage Backed	0.2%
Cash & Equivalents	1.0%
Other	-0.3%
Total	100%

Credit Allocation** 07/31/2024

BBB	3.5%	NR	13.9%
BB	15.3%	Equity	0.4%
B	57.8%	Other	-0.3%
CCC	8.1%	Cash & Equivalents	1.0%
CC	0.3%		

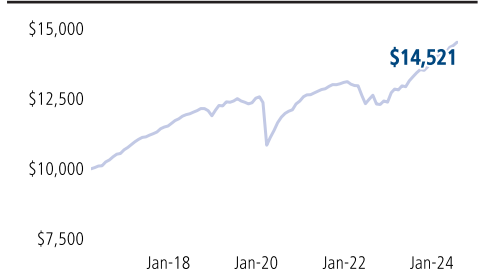
Portfolio Managers

Mackenzie Fixed Income Team

Calendar Year Returns (%) 07/31/2024



Value of \$10,000 invested 07/31/2024



Major Holdings 06/28/2024

<i>Major Holdings Represent 14.0% of the fund</i>	
Cash, Cash Equivalents 1	1.8%
TISEEM TL B 1L EUR	1.7%
UFS TL B 1L USD	1.4%
XELLA TL B 1L EUR	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%
CNGA TL B 1L USD	1.2%
INDYUS TL B 1L USD	1.2%

TOTAL NUMBER OF HOLDINGS: 270

Fund Risk Measures

Annual Std Dev	3.8
Annual Std Dev. B'mark	3.9
Alpha	-1.7
Beta	1.0
R-squared	0.9
Sharpe Ratio	0.2

Source: Mackenzie Investments

Key Fund Data 06/30/2024

Ticker:	MFT
Total Fund Assets:	\$553.30 million
NAVPS (07/31/2024):	\$17.34
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: 9.41%

Distribution Yield: 8.06%

Term to Maturity (years) 07/31/2024

0 - 1 year	2.0%
1 - 2 years	3.0%
2 - 3 years	8.5%
3 - 5 years	55.0%
5 - 7 years	29.3%
7 - 10 years	0.6%
20+ years	0.5%
Equity	0.4%
Other	-0.3%
Cash & Equivalents	1.0%
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.