

Mackenzie Canadian Aggregate Bond Index ETF

Canadian Fixed Income

Compound Annualized Returns 06/30/2024

1 Month	1.1%
3 Months	0.8%
Year-to-date	-0.4%
1 Year	3.6%
2 Years	3.4%
3 Years	-1.7%
5 Years	-0.0%
Since inception (Jan. 2018)	1.2%

Regional Allocation 05/31/2024

CASH & EQUIVALENTS	
Cash & Equivalents	1.7%
OVERALL	
Canada	94.4%
United States	2.1%
Germany	0.5%
United Kingdom	0.2%
Australia	0.1%
Other***	1.0%
Total	100%

Sector Allocation 05/31/2024

Provincial Bonds	34.6%
Federal Bonds	33.7%
Corporates	26.8%
Municipal Bonds	2.2%
Cash & Equivalents	1.7%
Other	1.0%
Total	100%

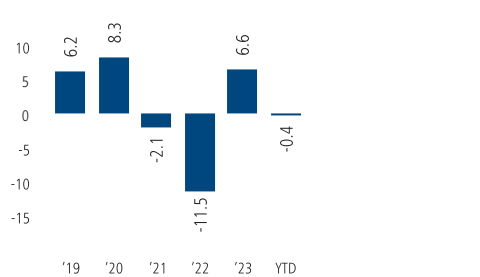
Credit Allocation** 05/31/2024

AAA	35.8%	BBB	11.1%
AA	18.6%	NR	6.2%
A	26.6%	Cash & Equivalents	1.7%

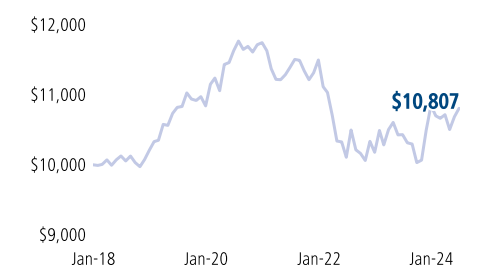
Index Provider

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 (%) 06/30/2024



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



Major Holdings 06/28/2024

Major Holdings Represent 13.0% of the fund

CAN 2.5 12/01/32	1.7%
CAN 2 3/4 12/01/2055	1.6%
ONT 2.4 06/02/2026	1.4%
CAN 2 3/4 06/01/2033	1.4%
CAN 1 1/4 03/01/27	1.2%
ONT 1.75 09/05/2025	1.2%
Cash, Cash Equivalents 1	1.2%
CANHOU 4.25 03/15/2034	1.1%
CAN 2 06/01/32	1.1%
ONT 3 3/4 06/02/32	1.1%

TOTAL NUMBER OF HOLDINGS: 1060

Fund Risk Measures

Annual Std Dev	7.1
Annual Std Dev. B'mark	7.2
Alpha	-0.1
Beta	1.0
R-squared	1.0
Sharpe Ratio	-0.7

Source: Mackenzie Investments

Key Fund Data 06/30/2024

Ticker:	QBB
Total Fund Assets:	\$834.07 million
NAVPS (06/28/2024):	\$91.45
CUSIP:	55452S105
Listing Date:	01/29/2018
Index*:	Solactive Canadian Float Adjusted Universe Bond Index
Fund Category:	Canadian Fixed Income
Distribution Frequency:	Monthly
DRIP Eligibility:	Yes
Management Fee:	0.07%
Modified Duration:	7.21 year(s)
Yield to Maturity:	4.32%
Weighted Average Coupon:	3.07%
Distribution Yield:	2.92%

Term to Maturity (years) 05/31/2024

0 - 1 year	5.9%
1 - 2 years	10.6%
2 - 3 years	7.9%
3 - 5 years	16.8%
5 - 7 years	11.6%
7 - 10 years	19.6%
10 - 15 years	3.2%
15 - 20 years	4.0%
20+ years	18.7%
Cash & Equivalents	1.7%
Total	100%

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
-----	--------	------



* 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.

The Mackenzie ETFs are not sponsored, promoted, sold or supported in any other manner by Solactive nor does Solactive offer any express or implicit guarantee or assurance either with regard to the results of using the Indices, trademarks and/or the price of an Index at any time or in any other respect. The Solactive Indices are calculated and published by Solactive. Solactive uses its best efforts to ensure that the Indices are calculated correctly. Irrespective of its obligations towards the Mackenzie ETFs, Solactive has no obligation to point out errors in the Indices to third parties including but not limited to investors and/or financial intermediaries of the Mackenzie ETFs. Neither publication of the Solactive Indices by Solactive nor the licensing of the Indices or related trademark(s) for the purpose of use in connection with the Mackenzie ETFs constitutes a recommendation by Solactive to invest capital in said Mackenzie ETFs nor does it in any way represent an assurance or opinion of Solactive with regard to any investment in these Mackenzie ETFs.

** Credit ratings and rating categories are based on ratings issued by a designated rating organization.

*** Other includes currency contracts.