

Mackenzie Canadian Aggregate Bond Index ETF

Canadian Fixed Income

Compound Annualized Returns 07/31/2024

1 Month	2.3%
3 Months	5.3%
Year-to-date	2.0%
1 Year	7.2%
2 Years	2.6%
3 Years	-1.3%
5 Years	0.4%
Since inception (Jan. 2018)	1.6%

Regional Allocation 07/31/2024

CASH & EQUIVALENTS	
Cash & Equivalents	1.2%

OVERALL	
Canada	94.6%
United States	2.4%
Germany	0.5%
United Kingdom	0.2%
Australia	0.1%
Other***	1.0%
Total	100%

Sector Allocation 07/31/2024

Provincial Bonds	33.9%
Federal Bonds	33.8%
Corporates	27.7%
Municipal Bonds	2.4%
Cash & Equivalents	1.2%
Other	1.0%
Total	100%

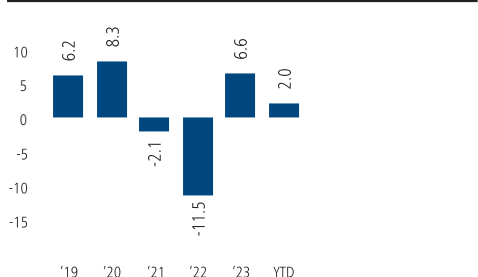
Credit Allocation** 07/31/2024

AAA	36.0%	BBB	11.4%
AA	18.1%	NR	6.6%
A	26.7%	Cash & Equivalents	1.2%

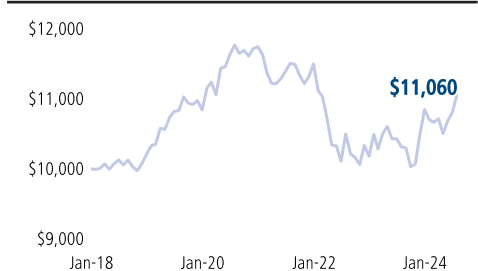
Index Provider

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 (%) 07/31/2024



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



Major Holdings 07/31/2024

Major Holdings Represent 13.4% of the fund

CAN 2 3/4 12/01/2055	1.6%
CAN 2 1/4 12/01/29	1.6%
ONT 2.4 06/02/2026	1.5%
CAN 2 3/4 06/01/2033	1.4%
CAN 2.5 12/01/32	1.3%
CAN 1 1/4 03/01/27	1.3%
CANHOU 4.25 03/15/2034	1.2%
Cash, Cash Equivalents 1	1.2%
CAN 2 06/01/32	1.2%
ONT 3 3/4 06/02/32	1.2%

TOTAL NUMBER OF HOLDINGS: 1043

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:	\$808.57 million
NAVPS (07/31/2024):	\$93.37
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: **7.21 year(s)**

Yield to Maturity: **4.32%**

Weighted Average Coupon: **3.07%**

Distribution Yield: **2.92%**

Term to Maturity (years) 07/31/2024

0 - 1 year	4.6%
1 - 2 years	11.5%
2 - 3 years	8.2%
3 - 5 years	16.0%
5 - 7 years	12.3%
7 - 10 years	19.2%
10 - 15 years	3.5%
15 - 20 years	4.0%
20+ years	19.5%
Cash & Equivalents	1.2%
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
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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 ratings and rating categories are based on ratings issued by a designated rating organization.

*** Other includes currency contracts.