

# Mackenzie Core Plus Global Fixed Income ETF

## Global Fixed Income

### Compound Annualized Returns 11/30/2022

1 Month	3.1%
3 Months	-0.2%
Year-to-date	-10.3%
1 Year	-9.5%
2 Years	-6.3%
3 Years	-1.6%
5 Years	-0.3%
Since inception (Apr. 2016)	0.3%

### Regional Allocation 10/31/2022

<b>CASH &amp; EQUIVALENTS</b>	4.9%
Cash & Equivalents	4.9%
<b>OVERALL</b>	
United States	36.6%
Canada	34.2%
Mexico	4.9%
Germany	3.2%
Brazil	3.1%
Bahamas	1.6%
China	1.4%
United Kingdom	1.2%
Australia	1.0%
Other***	7.9%
<b>Total</b>	<b>100%</b>

### Sector Allocation 10/31/2022

Corporates	45.6%
Foreign Fixed Income	35.6%
Federal Bonds	6.5%
Bank Loans	4.2%
Provincial Bonds	1.4%
Equity	0.9%
Mortgage Backed	0.1%
Cash & Equivalents	4.9%
Other	0.8%
<b>Total</b>	<b>100%</b>

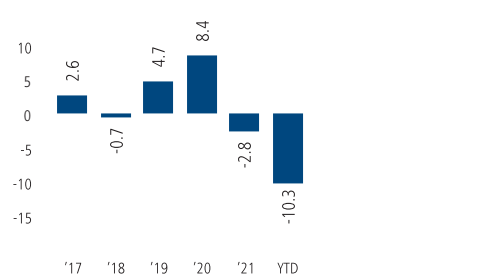
### Credit Allocation\*\* 10/31/2022

AAA	13.6%	CCC	1.4%
AA	24.9%	NR	10.9%
A	6.8%	Equity	0.9%
BBB	23.6%	Other	-0.2%
BB	6.7%	Cash & Equivalents	4.9%
B	6.5%		

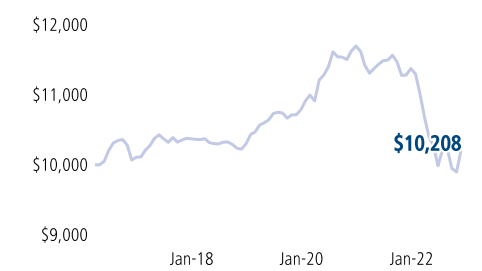
### Portfolio Managers

Mackenzie Fixed Income Team  
 Steve Locke, Dan Cooper, Konstantin Boehmer, Movin Mokbel, Felix Wong

### Calendar Year Returns (%) 11/30/2022



### Value of \$10,000 invested 11/30/2022



### Major Holdings 10/31/2022

*Major Holdings Represent 30.4% of the fund*

WITI 0 1/8 01/15/32	5.5%
CAN 1 3/4 12/01/53 CORP	5.5%
TII 0 1/8 02/15/52	3.9%
Cash, Cash Equivalents 1	2.7%
MACKENZIE EMERG MKT CUR B	2.7%
TII 0 1/8 04/15/27	2.6%
CANADIAN DOLLAR - MARGIN	2.1%
TII 0 1/8 02/15/51	1.8%
TII 0 3/8 07/15/27	1.8%
DBR 0 08/15/52	1.8%

TOTAL NUMBER OF HOLDINGS: 425

### Fund Risk Measures

Annual Std Dev	4.9
Annual Std Dev. B'mark	4.9
Alpha	0.3
Beta	0.8
R-squared	0.6
Sharpe Ratio	-0.7

Source: Mackenzie Investments

### Key Fund Data 10/31/2022

Ticker:	MGB
Total Fund Assets:	\$123.50 million
NAVPS (11/30/2022):	\$16.58
CUSIP:	55452P101
Listing Date:	04/19/2016
Benchmark:	BofA Merrill Lynch Global Broad Market (Hedged to CAD) Index
Fund Category:	Global Fixed Income
Distribution Frequency:	Monthly
DRIP Eligibility:	Yes
Management Fee:	0.50%
Modified Duration:	3.75 year(s)
Yield to Maturity:	4.66%
Weighted Average Coupon:	3.44%
Distribution Yield:	5.31%

### Term to Maturity (years) 10/31/2022

0 - 1 year	1.1%
1 - 2 years	5.3%
2 - 3 years	2.8%
3 - 5 years	14.2%
5 - 7 years	14.9%
7 - 10 years	22.4%
10 - 15 years	2.4%
15 - 20 years	1.2%
20+ years	30.3%
Other	0.5%
Cash & Equivalents	4.9%
<b>Total</b>	<b>100%</b>

### Why Invest in this fund?

- Uses a globally diversified approach to maximize relative value for risk across the fixed income spectrum.
- Aims to provide a high quality, low volatility fixed income experience that maintains an overall credit quality of A- or higher.
- Enhances diversification through active management to help limit downside risk and take advantage of global market opportunities.

### Risk Tolerance

LOW	MEDIUM	HIGH
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\* The BofA Merrill Lynch Global Broad Market (Hedged to CAD) Index tracks the performance of investment grade debt publicly issued in the major domestic and eurobond markets, including sovereign, quasi-government, corporate, securitized and collateralized securities. Qualifying bonds must be rated "BBB" or higher and have a remaining term to maturity of at least one year. The foreign currency exposure is hedged back to the Canadian dollar.

\*\* Credit allocation details are provided by one or more sources that may include DBRS, S&P, Bloomberg, FTSE TMX and Citigroup Corp.

\*\*\* Other includes currency contracts.