

Mackenzie Global High Yield Fixed Income ETF

High Yield Fixed Income

Compound Annualized Returns 08/31/2024

| | |
|-----------------------------|-------|
| 1 Month | 1.1% |
| 3 Months | 3.8% |
| Year-to-date | 6.1% |
| 1 Year | 10.7% |
| 2 Years | 7.8% |
| 3 Years | 1.0% |
| 5 Years | 3.4% |
| Since inception (Apr. 2017) | 3.6% |

Regional Allocation 08/31/2024

| | |
|-------------------------------|-------------|
| CASH & EQUIVALENTS | |
| Cash & Equivalents | 9.8% |
| OVERALL | |
| United States | 42.6% |
| Canada | 26.8% |
| Brazil | 3.1% |
| United Kingdom | 2.1% |
| Italy | 1.7% |
| Luxembourg | 1.6% |
| Chile | 1.5% |
| Netherlands | 1.5% |
| Mexico | 1.2% |
| Other*** | 8.1% |
| Total | 100% |

Sector Allocation 08/31/2024

| | |
|----------------------|-------------|
| Corporates | 82.5% |
| Bank Loans | 2.2% |
| Equity | 2.0% |
| Foreign Fixed Income | 1.9% |
| Mortgage Backed | 0.3% |
| Cash & Equivalents | 9.8% |
| Other | 1.3% |
| Total | 100% |

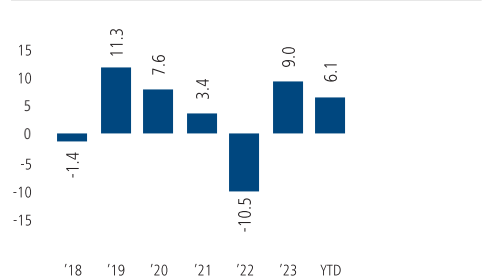
Credit Allocation** 08/31/2024

| | | | |
|-----|-------|--------------------|------|
| AA | 2.6% | D | 0.2% |
| A | 0.2% | NR | 7.9% |
| BBB | 15.5% | Equity | 2.0% |
| BB | 37.4% | Other | 1.3% |
| B | 17.2% | Cash & Equivalents | 9.8% |
| CCC | 5.9% | | |

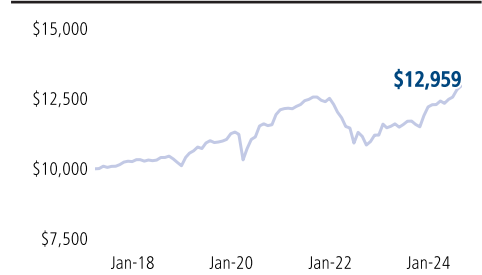
Portfolio Managers

Mackenzie Fixed Income Team

Calendar Year Returns (%) 08/31/2024



Value of \$10,000 invested 08/31/2024



Major Holdings 07/31/2024

Major Holdings Represent 16.6% of the fund

| | |
|---------------------------|------|
| Cash, Cash Equivalents 1 | 7.9% |
| ENBCN 5 3/8 09/27/77 | 1.2% |
| FAGEGA 5 5/8 08/15/26 | 1.1% |
| ENELIM 2 1/4 07/12/31 | 1.1% |
| KEYCN 6.875 06/13/2079 | 1.0% |
| ATHENA 6 1/2 02/15/30 | 0.9% |
| SAGB 8 7/8 02/28/35 #2035 | 0.9% |
| BNTNF 10 01/01/27 | 0.9% |
| IT 3 5/8 06/15/29 | 0.9% |
| RCICN 5 1/4 03/15/2082 | 0.8% |

TOTAL NUMBER OF HOLDINGS: 448

Fund Risk Measures

| | |
|------------------------|------|
| Annual Std Dev | 6.3 |
| Annual Std Dev. B'mark | 7.4 |
| Alpha | 0.2 |
| Beta | 0.8 |
| R-squared | 1.0 |
| Sharpe Ratio | -0.4 |

Source: Mackenzie Investments

Key Fund Data 07/31/2024

| | |
|---------------------|------------------|
| Ticker: | MHYB |
| Total Fund Assets: | \$272.06 million |
| NAVPS (08/30/2024): | \$17.96 |
| CUSIP: | 55454M106 |
| Listing Date: | 04/26/2017 |

75% BofAML Global High Yield
Benchmark: (Hedged to CAD) + 25% BofAML
Global Broad Market (Hedged to CAD)

| | |
|--------------------------|-------------------------|
| Fund Category: | High Yield Fixed Income |
| Distribution Frequency: | Monthly |
| DRIP Eligibility: | Yes |
| Management Fee: | 0.60% |
| Modified Duration: | 3.97 year(s) |
| Yield to Maturity: | 7.17% |
| Weighted Average Coupon: | 5.53% |
| Distribution Yield: | 4.39% |

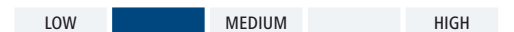
Term to Maturity (years) 08/31/2024

| | |
|--------------------|-------------|
| 0 - 1 year | 3.1% |
| 1 - 2 years | 4.8% |
| 2 - 3 years | 8.4% |
| 3 - 5 years | 23.6% |
| 5 - 7 years | 24.5% |
| 7 - 10 years | 7.0% |
| 10 - 15 years | 0.9% |
| 20+ years | 14.6% |
| Equity | 2.0% |
| Other | 1.3% |
| Cash & Equivalents | 9.8% |
| Total | 100% |

Why Invest in this fund?

- Increases opportunity for yield as the team continually searches globally for fixed income securities with a favourable risk/return profile.
- Active management using rigorous credit work helps to uncover the most attractive opportunities within the asset class.
- Potential for portfolio diversification as high yield bonds have lower correlation to traditional bonds.

Risk Tolerance



* The blended index is composed of 75% BofA Merrill Lynch Global High Yield (Hedged to CAD) and 25% BofA Merrill Lynch Global Broad Market (Hedged to CAD).

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

*** Other includes currency contracts.