

# Mackenzie Floating Rate Income ETF

## Global Fixed Income

### Compound Annualized Returns 03/31/2024

1 Month	0.6%
3 Months	2.4%
Year-to-date	2.4%
1 Year	10.4%
2 Years	4.5%
3 Years	3.8%
5 Years	2.9%
Since inception (Apr. 2016)	4.5%

### Regional Allocation 02/29/2024

<b>CASH &amp; EQUIVALENTS</b>	
Cash & Equivalents	3.4%

<b>OVERALL</b>	
United States	73.0%
Canada	8.4%
Luxembourg	4.0%
United Kingdom	3.0%
Netherlands	2.9%
Spain	1.6%
Australia	1.3%
Germany	1.1%
France	0.8%
Other***	0.5%
<b>Total</b>	<b>100%</b>

### Sector Allocation 02/29/2024

Bank Loans	89.1%
Corporates	7.4%
Mortgage Backed	0.3%
Equity	0.3%
Cash & Equivalents	3.4%
Other	-0.5%
<b>Total</b>	<b>100%</b>

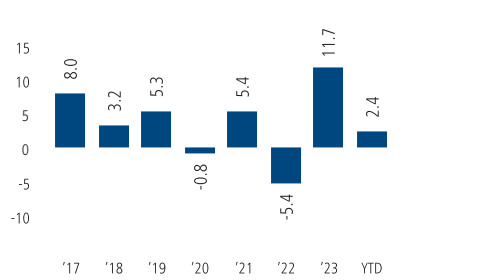
### Credit Allocation\*\* 02/29/2024

BBB	3.2%	NR	16.3%
BB	15.6%	Equity	0.3%
B	49.7%	Other	-0.5%
CCC	11.5%	Cash & Equivalents	3.4%
D	0.5%		

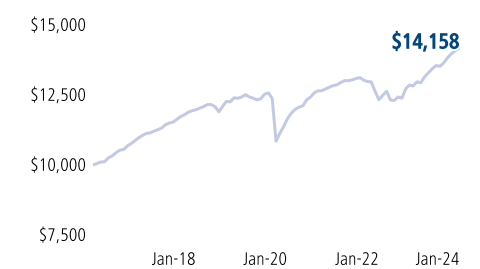
### Portfolio Managers

Mackenzie Fixed Income Team

### Calendar Year Returns (%) 03/31/2024



### Value of \$10,000 invested 03/31/2024



### Major Holdings 02/29/2024

*Major Holdings Represent 15.6% of the fund*

Cash, Cash Equivalents 1	3.3%
TISEEM TL B 1L EUR	1.6%
VERGEY TL 1L USD	1.4%
XELLA TL B 1L EUR	1.4%
UFS TL B 1L USD	1.4%
ADSI TL B 1L USD	1.4%
QUESFT TL B 1L USD	1.3%
AGKLN TL 1L USD	1.3%
BCULC TL B5 1L USD CORP	1.3%
SPEPHA TL B 1L USD	1.2%

TOTAL NUMBER OF HOLDINGS: 269

### Fund Risk Measures

Annual Std Dev	3.8
Annual Std Dev. B'mark	3.9
Alpha	-1.6
Beta	0.9
R-squared	0.9
Sharpe Ratio	0.3

Source: Mackenzie Investments

### Key Fund Data 02/29/2024

Ticker:	MFT
Total Fund Assets:	\$596.33 million
NAVPS (03/28/2024):	\$17.39
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:	0.30 year(s)
Yield to Maturity:	10.87%
Weighted Average Coupon:	9.46%
Distribution Yield:	8.95%
Term to Maturity (years)	02/29/2024

0 - 1 year	1.7%
1 - 2 years	3.9%
2 - 3 years	10.8%
3 - 5 years	53.2%
5 - 7 years	25.5%
7 - 10 years	1.1%
20+ years	0.6%
Equity	0.3%
Other	-0.5%
Cash & Equivalents	3.4%
<b>Total</b>	<b>100%</b>

### 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	<b>MEDIUM</b>	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.