

# Mackenzie Floating Rate Income ETF

## Global Fixed Income

### Compound Annualized Returns 10/31/2024

1 Month	1.0%
3 Months	1.5%
Year-to-date	6.6%
1 Year	9.1%
2 Years	9.5%
3 Years	4.3%
5 Years	3.7%
Since inception (Apr. 2016)	4.6%

### Regional Allocation 10/31/2024

<b>CASH &amp; EQUIVALENTS</b>	
Cash & Equivalents	0.7%
<b>OVERALL</b>	
United States	79.4%
Canada	7.0%
Luxembourg	4.2%
Netherlands	2.2%
United Kingdom	2.0%
Spain	1.4%
Germany	1.3%
Australia	0.9%
France	0.8%
Other***	0.1%
<b>Total</b>	<b>100%</b>

### Sector Allocation 10/31/2024

Bank Loans	92.0%
Corporates	7.8%
Equity	0.5%
Mortgage Backed	0.2%
Cash & Equivalents	0.7%
Other	-1.2%
<b>Total</b>	<b>100%</b>

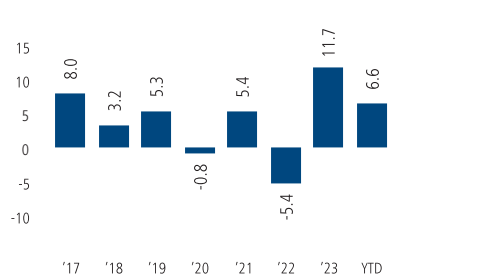
### Credit Allocation\*\* 10/31/2024

BBB	4.0%	NR	14.5%
BB	13.8%	Equity	0.5%
B	59.4%	Other	-1.2%
CCC	8.3%	Cash & Equivalents	0.7%

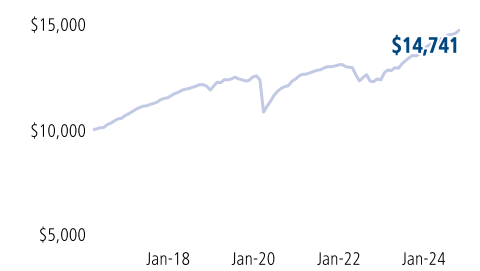
### Portfolio Managers

Mackenzie Fixed Income Team

### Calendar Year Returns (%) 10/31/2024



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



### Major Holdings 09/30/2024

*Major Holdings Represent 14.6% of the fund*

TISEEM TL B 1L EUR	1.9%
XELLA TL B 1L EUR	1.6%
UFS TL B 1L USD	1.5%
UNSEAM TL B 1L USD	1.5%
SPEPHA TL B 1L USD	1.4%
EWMANU TL B 1L USD	1.4%
SIGBID TL B7 1L USD	1.4%
KPERST TL B 1L EUR	1.3%
INDYUS TL B 1L USD	1.3%
Cash, Cash Equivalents 1	1.3%

**TOTAL NUMBER OF HOLDINGS: 257**

### Fund Risk Measures

Annual Std Dev	3.9
Annual Std Dev. B'mark	3.8
Alpha	-2.0
Beta	1.0
R-squared	0.9
Sharpe Ratio	0.1

Source: Mackenzie Investments

### Key Fund Data 09/30/2024

Ticker:	MFT
Total Fund Assets:	\$501.68 million
NAVPS (10/31/2024):	\$17.18
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:	0.28 year(s)
Yield to Maturity:	10.13%
Weighted Average Coupon:	8.89%
Distribution Yield:	9.82%

### Term to Maturity (years) 10/31/2024

0 - 1 year	2.1%
1 - 2 years	5.9%
2 - 3 years	6.3%
3 - 5 years	51.6%
5 - 7 years	33.1%
7 - 10 years	0.4%
20+ years	0.6%
Equity	0.5%
Other	-1.2%
Cash & Equivalents	0.7%
<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.