

# Mackenzie Global High Yield Fixed Income ETF

## High Yield Fixed Income

### Compound Annualized Returns 10/31/2024

1 Month	-0.2%
3 Months	2.1%
Year-to-date	7.2%
1 Year	13.9%
2 Years	9.2%
3 Years	1.7%
5 Years	3.6%
Since inception (Apr. 2017)	3.6%

### Regional Allocation 10/31/2024

CASH & EQUIVALENTS	
Cash & Equivalents	7.4%
OVERALL	
United States	45.6%
Canada	28.7%
Brazil	2.6%
United Kingdom	2.4%
Netherlands	1.7%
Luxembourg	1.7%
Italy	1.7%
Chile	1.5%
Mexico	1.0%
Other***	5.7%
<b>Total</b>	<b>100%</b>

### Sector Allocation 10/31/2024

Corporates	87.4%
Bank Loans	2.2%
Foreign Fixed Income	1.9%
Equity	1.8%
Mortgage Backed	0.4%
Cash & Equivalents	7.4%
Other	-1.1%
<b>Total</b>	<b>100%</b>

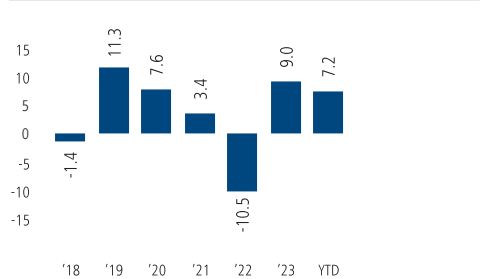
### Credit Allocation\*\* 10/31/2024

AA	2.8%	C	0.2%
A	0.3%	NR	7.6%
BBB	16.6%	Equity	1.8%
BB	39.5%	Other	-0.9%
B	18.3%	Cash & Equivalents	7.4%
CCC	6.4%		

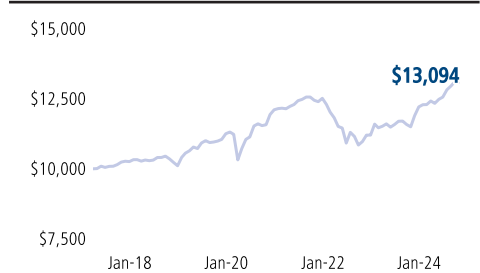
### Portfolio Managers

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 20.2% of the fund*

Cash, Cash Equivalents 1	12.1%
ENBCN 5 3/8 09/27/77	1.1%
ENELIM 2 1/4 07/12/31	1.0%
SAGB 8 7/8 02/28/35 #2035	0.9%
KEYCN 6.875 06/13/2079	0.9%
ATHENA 6 1/2 02/15/30	0.9%
BNTNF 10 01/01/27	0.9%
IT 3 5/8 06/15/29	0.8%
RCICN 5 1/4 03/15/2082	0.8%
IPLCN 6.875 03/26/2079	0.8%

TOTAL NUMBER OF HOLDINGS: 446

### Fund Risk Measures

Annual Std Dev	6.3
Annual Std Dev. B'mark	7.4
Alpha	-0.1
Beta	0.8
R-squared	1.0
Sharpe Ratio	-0.3

Source: Mackenzie Investments

### Key Fund Data 09/30/2024

Ticker:	MHYB
Total Fund Assets:	\$277.71 million
NAVPS (10/31/2024):	\$17.97
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: **3.52 year(s)**

Yield to Maturity: **6.66%**

Weighted Average Coupon: **5.39%**

Distribution Yield: **5.63%**

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

0 - 1 year	3.2%
1 - 2 years	6.5%
2 - 3 years	6.5%
3 - 5 years	27.2%
5 - 7 years	25.7%
7 - 10 years	6.8%
10 - 15 years	0.9%
20+ years	15.1%
Equity	1.8%
Other	-1.1%
Cash & Equivalents	7.4%
<b>Total</b>	<b>100%</b>

### 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.