

# Mackenzie Canadian Aggregate Bond Index ETF

## Canadian Fixed Income

### Compound Annualized Returns 10/31/2024

1 Month	-1.0%
3 Months	1.2%
Year-to-date	3.2%
1 Year	11.2%
2 Years	5.5%
3 Years	-0.1%
5 Years	0.5%
Since inception (Jan. 2018)	1.7%

### Regional Allocation 10/31/2024

<b>CASH &amp; EQUIVALENTS</b>	
Cash & Equivalents	1.3%
<b>OVERALL</b>	
Canada	94.3%
United States	2.4%
Germany	0.5%
United Kingdom	0.3%
Australia	0.1%
Other***	1.1%
<b>Total</b>	<b>100%</b>

### Sector Allocation 10/31/2024

Provincial Bonds	33.1%
Federal Bonds	33.0%
Corporates	29.1%
Municipal Bonds	2.4%
Cash & Equivalents	1.3%
Other	1.1%
<b>Total</b>	<b>100%</b>

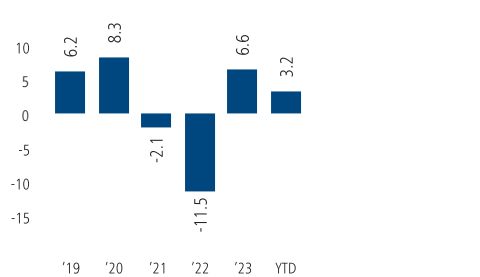
### Credit Allocation\*\* 10/31/2024

AAA	35.3%	BBB	11.7%
AA	18.1%	NR	7.5%
A	26.1%	Cash & Equivalents	1.3%

### Index Provider

Solactive provides tailor-made and broad based indices across all asset classes, which are developed, calculated and distributed worldwide. Based in Frankfurt, Germany, and since its founding in 2007, Solactive has grown to be one of the market leaders in the indexing industry.

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



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



### Major Holdings 10/31/2024

*Major Holdings Represent 14.3% of the fund*

CANHOU 4.25 03/15/2034	2.1%
CAN 4 03/01/2029	1.6%
CAN 2 3/4 12/01/2055	1.5%
ONT 2.4 06/02/2026	1.5%
CAN 2 3/4 06/01/2033	1.4%
CAN 2.5 12/01/32	1.3%
CAN 1 1/4 03/01/27	1.3%
Cash, Cash Equivalents 1	1.2%
CAN 2 06/01/32	1.2%
ONT 3 3/4 06/02/32	1.2%

**TOTAL NUMBER OF HOLDINGS: 1046**

### Fund Risk Measures

Annual Std Dev	7.3
Annual Std Dev. B'mark	7.3
Alpha	-0.1
Beta	1.0
R-squared	1.0
Sharpe Ratio	-0.5

Source: Mackenzie Investments

### Key Fund Data 09/30/2024

Ticker:	QBB
Total Fund Assets:	\$809.30 million
NAVPS (10/31/2024):	\$93.67
CUSIP:	55452S105
Listing Date:	01/29/2018
Index*:	Solactive Canadian Float Adjusted Universe Bond Index
Fund Category:	Canadian Fixed Income
Distribution Frequency:	Monthly
DRIP Eligibility:	Yes
Management Fee:	0.07%
Modified Duration:	7.30 year(s)
Yield to Maturity:	3.55%
Weighted Average Coupon:	3.16%
Distribution Yield:	3.32%

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

0 - 1 year	6.0%
1 - 2 years	10.6%
2 - 3 years	9.0%
3 - 5 years	16.1%
5 - 7 years	9.5%
7 - 10 years	19.5%
10 - 15 years	4.4%
15 - 20 years	3.9%
20+ years	19.7%
Cash & Equivalents	1.3%
<b>Total</b>	<b>100%</b>

### Why Invest in this fund?

- Market capitalization weighed indexing results in lower portfolio turnover and transaction costs versus other forms of indexing.
- Targeted access to specific market segments.
- Daily transparency of holdings.

### Risk Tolerance

LOW	MEDIUM	HIGH
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\* The Solactive Canadian Float Adjusted Universe Bond Index is designed to track the performance of the bonds denominated in Canadian dollars that are issued in the Canadian market. The index seeks to provide a broad measure of the Canadian investment-grade fixed-income market, covering government, quasi-government and corporate bonds.

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

\*\*\* Other includes currency contracts.