Mackenzie Canadian Bond Fund – Series F

Compound Annualized Returns

02/29/2020

1 Month 0.7%
3 Months 2.5%
Year-to-date 3.5%
1 Year 9.7%
2 Year 5.6%
3 Year 4.2%
5 Years 2.8%
10 Years 4.1%
Since inception (Feb. 2001) 4.7%

Regional Allocation

02/29/2020

CASH & EQUIVALENTS
Cash & Equivalents 2.1%

OVERALL
Canada 81.3%
United States 13.7%
United Kingdom 1.0%
Australia 0.9%
New Zealand 0.5%
Belgium 0.2%
Ireland 0.2%
Germany 0.1%

Sector Allocation

02/29/2020

Corporate Bonds 46.3%
Government Bonds 30.3%
Municipal Bonds 20.0%
Cash & Equivalents 2.1%

Credit Allocation***

02/29/2020

AAA 16.9%
AA 18.2%
A 30.3%
BB 20.7%
BBB 12.3%
Other 0.3%

Portfolio Managers

Mackenzie Fixed Income Team
Steve Locke, Felix Wong

Calendar Year Returns (%)

02/29/2020

Value of $10,000 invested

Mackenzie Holdings***

01/31/2020

Major Holdings Represent 34.5% of the fund

Government of Canada 1.50% 09-01-2024 6.31%
Province of Ontario 2.05% 06-20-2030 3.94%
Province of Quebec 3.50% 12-02-2048 3.91%
Province of Ontario 2.65% 12-02-2050 3.82%
Government of Canada 1.25% 12-01-2047 Real Return 2.75%
Province of Canada Housing 1.80% 12-15-2024 2.68%
United States Treasury 1.75% 06-30-2024 2.23%
United States Treasury 2.38% 05-15-2029 2.23%

TOTAL NUMBER OF FIXED INCOME HOLDINGS: 285

Fund Risk Measures (3 year)

02/29/2020

Annual Std Dev 3.61
Beta 0.92
R-squared 0.94
Sharpe Ratio 0.81

Key Fund Data

02/29/2020

Total Fund Assets: $1.6 billion
NAVPS (as of Sep. 2019): C$12.38
MER (as of Sep. 2019): F: 0.66% A: 1.69%
Management Fee: F: 0.45% A: 1.35%
Duration: 8.0 year(s)
Yield to Maturity: 2.0%
Benchmark**: FTSE Canada Universe Bond Index

Average Credit Quality: AA-
Last Paid Distribution:

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Additional fund series available at mackenzieinvestments.com/fundcodes.

Why Invest in this fund?

• Diversified across a broad investment universe of fixed income products, including federal and provincial government bonds, investment-grade corporate and securitized products, providing greater opportunities
• Value added through longer-term positioning of term-to-maturity, credit selection and yield curve positioning
• Holds higher quality investments with a minimum average credit rating of AA

Risk Tolerance

LOW MEDIUM HIGH

For detailed portfolio manager commentary, visit mackenzieinvestments.com/express

The FTSE Canada Universe Bond Index is a broad measure of Canadian bonds with terms to maturity of more than one year. It includes approximately 1,000 federal, provincial, municipal and corporate bonds rated ‘BBB’ or higher.

** The major holdings of the fund may, but do not necessarily, represent the largest holdings of the Fund. Rather, the major holdings are selected for their overall significance in evaluating the investment portfolio.

*** Credit allocation details are provided by one or more sources that may include DBRS, S&P, Bloomberg, FTSE TMX and Citigroup Corp.

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