

# Mackenzie Global Quantitative Equity Team

Global investing powered through data science and human insight

We are a close-knit group of portfolio managers, analysts and data scientists who use quantitative models and artificial intelligence to uncover global opportunities.

Traditional fundamental investment research involves poring over the financial statements of a few companies at a time and investing in those that present an opportunity based on growth, value or quality attributes. While fundamental research remains essential, the Mackenzie Global Quantitative Equity Team goes about it in a very modern way.

Our up-to-the-minute intelligence on a vast universe of companies spans growth, value and quality factors, risk metrics and alternative data. We employ machine learning that predicts revenue and natural language processing that interprets annual reports at scale. These systems uncover signals that tell our analysts where to look.



We analyze roughly **20,000 global securities** at a time. Not just daily, but twice a day.

It's an approach that consistently reveals opportunity across US, global and emerging markets. It's a model of efficiency, as we can trade in stealth mode and algorithmically minimize trading costs. Above all, it's an investment strategy that goes beyond convention to build style-agnostic, high-alpha, risk-aware core equity portfolios.

## THE MACKENZIE PLUS

### Maximizing human capability

We empower skilled people with quantitative models and artificial intelligence.

### Connecting more dots

We peer deep into global markets to make connections that others might miss.

### Transcending market cycles

We pursue alpha and manage risk across growth, value and quality styles.

## Mandates

Mackenzie Emerging Markets Fund  
Mackenzie Global Equity Fund and ETF  
Mackenzie Northleaf Global Private Equity Fund  
Mackenzie Private Equity Replication Fund  
Mackenzie Shariah Global Equity Fund  
Mackenzie Canada Low Vol ETF  
Mackenzie US Low Vol ETF  
Mackenzie World Low Vol ETF  
Mackenzie International Equity ETF

## Maximizing human capability

We empower skilled professionals with quantitative models and artificial intelligence

Situated in Boston, a leading centre of quantitative investing, the Mackenzie Global Quantitative Equity Team shares the same Ivy League talent pool as the top technology firms. Portfolio managers and data scientists work together to develop and refine our quantitative models, artificial intelligence, machine learning and natural language processing capabilities.

The role of our technology is to enhance human judgment. Portfolio allocations are influenced by our outlook, whether that means adjusting geographic exposure to avoid conflict regions or tilting towards value when world events create mispricing opportunities. Every trade is subject to the oversight of a skilled portfolio manager.

## Connecting more dots

We peer deep into global markets to make connections that others might miss

Many factors can prevent investors from participating in the world's most compelling investment opportunities. For example, a lack of knowledge of overseas markets, unintended impacts on less liquid markets, high transaction costs, or an inability to spot correlations between a vast sea of alpha signals and individual share price performance.

The Mackenzie Global Quantitative Equity Team is built to identify and exploit daily pricing inefficiencies within global and emerging markets. Whether we are uncovering an undervalued infrastructure finance company in India or using predictive analytics to anticipate an earnings surprise in Santa Clara, we have honed the ability to connect the dots and capitalize.

## Transcending market cycles

We pursue alpha and manage risk across growth, value, and quality styles

Our quantitative model balances value, growth and quality factors, enabling our portfolios to anticipate and respond to any market cycle. This style-agnostic approach enables strong performance potential independent of the market environment and makes the Mackenzie Global Quantitative Equity Team truly differentiated among global and emerging market portfolio managers.

We manage core funds that work best as the primary equity position in a global or emerging markets portfolio. We broadly track the market, and add returns net-of-fees on top of that. With nearly C\$10 billion in assets and a steady track record, our thesis is proven.

## Why Mackenzie

Our mission is to create a more invested world together, so that all Canadians can be better off.

## Invested in the future, together

We build unshakeable relationships with advisors to help investors reach their potential through a broad range of innovative investment solutions for all investor needs. We're committed to investing in a responsible, sustainable future, while making investments easier to understand.

## Specialist expertise and solutions

Mackenzie offers a choice of multiple investment boutiques — specialist teams that pursue distinct strategies and opportunities.

## Backed by strength

Part of IGM Financial and the Power Financial Group of Companies, trusted advice champions. IGM Financial has \$252.2B (CAD) in assets under management and advisement (AUM&A) as of March 31, 2024.

# The Mackenzie Global Quantitative Equity team



## Arup Datta, MBA, CFA

Senior Vice President, Portfolio Manager, Head of Team

Joined Mackenzie in 2017  
Investment experience since 1992

Arup has been a professional quantitative investor for more than three decades, managing portfolios across virtually every capitalization and region of the world. Between 1992 and 2012 he was a Quantitative Analyst, Portfolio Manager, Director of US and Director of Portfolio Management at Man Numeric. He then founded Agriya Investors, which later became the global/international arm of AJO.

Arup has a Bachelor of Technology degree from the Indian Institute of Technology and earned an MBA with distinction from the Johnson School of Management at Cornell University.



## Nicholas Tham, MA, CFA

Vice President, Portfolio Manager

Joined Mackenzie in 2017  
Investment experience since 2009

Nicholas started his career as a Quantitative Analyst and Trader at a Boston-based hedge fund.

- Joined Arup Datta as Portfolio Manager at Agriya Investors (and later at AJO), managing capacity-constrained equity strategies in emerging and developed markets.
- MA in Statistics from Harvard University; BSc degrees in Mathematics and Physics from the Massachusetts Institute of Technology.



## Denis Suvorov, MBA, MS, CFA

Vice President, Portfolio Manager

Joined Mackenzie in 2018  
Investment experience since 2001

Denis co-led the launch and management of medium-term market-neutral equity strategy at Teza Technologies.

- Managed portfolios at Man Numeric with Arup Datta, and then at Goldman Sachs Asset Management.
- BS in Economics from Utah State University College of Business; MBA with distinction and MS in Applied Economics from the University of Rochester.



## Haijie Chen, PhD, CFA

Vice President, Portfolio Manager

Joined Mackenzie in 2018  
Investment experience since 2011

Haijie started his career as a quantitative researcher at State Street Associates.

- Managed portfolios with Arup Datta as Portfolio Manager at AJO, a Philadelphia-based institutional quantitative equity firm.
- BS in Automotive Engineering from Tsinghua University; PhD in Mechanical Engineering from Massachusetts Institute of Technology.

## Fund codes and management fees

Fund name	Series	Prefix/ticker	FE	BE	LL3	Mgmt fee	MER*
Mackenzie Emerging Markets Fund	A	MFC	5501	5502**	5503**	2.00%	2.54%
	F	MFC	5505	–	–	0.80%	1.06%
	PW	MFC	5508	–	–	1.80%	2.17%
Mackenzie Global Equity Fund	A	MFC	734	834**	3184**	2.00%	2.51%
	F	MFC	099	–	–	0.80%	1.05%
	PW	MFC	6119	–	–	1.80%	2.15%
Mackenzie Northleaf Global Private Equity Fund	A	MFC	9456	–	–	2.65%	–
	F	MFC	9457	–	–	1.65%	–
	FA	MFC	9458	–	–	2.35%	–
	FF	MFC	9459	–	–	1.35%	–
Mackenzie Private Equity Replication Fund	A	MFC	8196	–	–	2.10%	2.69%
	F	MFC	8197	–	–	1.00%	1.31%
	PW	MFC	8200	–	–	2.00%	2.45%
Mackenzie Shariah Global Equity Fund	A	MFC	7549	7550**	7551**	2.00%	2.64%
	F	MFC	7554	–	–	0.80%	1.16%
	PW	MFC	7557	–	–	1.80%	2.27%
Mackenzie Canada Low Volatility ETF	–	MCLV	–	–	–	0.45%	–
Mackenzie US Low Volatility ETF	–	MULV	–	–	–	0.45%	–
Mackenzie World Low Vol ETF	–	MWLV	–	–	–	0.50%	0.57%
Mackenzie Global Equity ETF	–	MGQE	–	–	–	0.80%	–
Mackenzie International Equity ETF	–	MIQE	–	–	–	0.80%	–

\* MER as of March 31, 2024.

\*\*Effective June 1, 2022, the redemption charge purchase option, and the low-load purchase option are no longer available for purchase, including those made through systematic purchase plans such as pre-authorized contribution plans. Switching from securities of a Mackenzie Fund previously purchased under the redemption charge or low load purchase options to securities of another Mackenzie Fund, under the same purchase option, will continue to be available until such redemption schedules expire.

### For more information about the Mackenzie Global Quantitative Equity Team, please contact your financial advisor.

Commissions, trailing commissions, management fees and expenses all may be associated with mutual fund investments. Please read the prospectus before investing. Mutual funds are not guaranteed, their values change frequently and past performance may not be repeated.

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