

Mackenzie Global Quantitative Equity Team

Global investing powered through data science and human insight

We are a core portfolio management team that engineers sophisticated quantitative models 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 (GQE) Team takes a modern approach.

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 qualitative analysis may overlook.



We rank roughly 10,000 global and 8,000 emerging markets securities on more than 20 factors – daily.

It's an approach that consistently reveals opportunity across US, global and emerging markets. It's a model of efficiency, as we use algorithmic models to help 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 advanced and ever-evolving quantitative models.

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 US Small Cap 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 advanced and ever-evolving quantitative models

Situated in Boston, a leading centre of quantitative investing, the Mackenzie GQE Team shares the same Ivy League talent pool as the top technology firms. Portfolio managers and analysts work together to develop and refine our quantitative models, 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 GQE 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 GQE 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% | – |
| Mackenzie Private Equity Replication Fund | FF | MFC | 9459 | – | – | 1.35% | – |
| | A | MFC | 8196 | – | – | 2.10% | 2.69% |
| | F | MFC | 8197 | – | – | 1.00% | 1.31% |
| Mackenzie Shariah Global Equity Fund | PW | MFC | 8200 | – | – | 2.00% | 2.45% |
| | A | MFC | 7549 | 7550** | 7551** | 2.00% | 2.64% |
| | F | MFC | 7554 | – | – | 0.80% | 1.16% |
| Mackenzie US Small Cap Fund | PW | MFC | 7557 | – | – | 1.80% | 2.27% |
| | A | MFC | 7656 | 7657** | 7658** | 2.00% | – |
| | F | MFC | 7663 | – | – | 0.80% | – |
| Mackenzie Canada Low Volatility ETF | PW | MFC | 7670 | – | – | 1.80% | – |
| | – | MCLV | – | – | – | 0.45% | – |
| | – | MULV | – | – | – | 0.45% | – |
| Mackenzie US Low Volatility ETF | – | MWLV | – | – | – | 0.50% | 0.57% |
| Mackenzie World Low Vol ETF | – | MGQE | – | – | – | 0.80% | – |
| Mackenzie Global Equity ETF | – | MIQE | – | – | – | 0.80% | – |
| Mackenzie International Equity ETF | – | | | | | | |

* 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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