

MACKENZIE CANADIAN BOND FUND

Interim Unaudited Financial Statements

For the Six-Month Period Ended September 30, 2022

These Interim Unaudited Financial Statements do not contain the Interim Management Report of Fund Performance (“MRFP”) of the investment fund. You may obtain a copy of the Interim MRFP, at no cost, by contacting us using one of the methods noted under Fund Formation and Series Information or by visiting the SEDAR website at www.sedar.com. Copies of the Annual Financial Statements or Annual MRFP may also be obtained, at no cost, using any of the methods outlined above.

Securityholders may also contact us using one of these methods to request a copy of the investment fund’s proxy voting policies and procedures, proxy voting disclosure record or quarterly portfolio disclosure.

NOTICE OF NO AUDITOR REVIEW OF THE INTERIM FINANCIAL STATEMENTS

Mackenzie Financial Corporation, the Manager of the Mackenzie Canadian Bond Fund (“Fund”), appoints independent auditors to audit the Fund’s Annual Financial Statements. Under Canadian securities laws (National Instrument 81-106), if an auditor has not reviewed the Interim Financial Statements, this must be disclosed in an accompanying notice. The Fund’s independent auditors have not performed a review of these Interim Financial Statements in accordance with standards established by the Chartered Professional Accountants of Canada.



MACKENZIE
Investments

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

STATEMENTS OF FINANCIAL POSITION

at (in \$ 000 except per security amounts)

	Sep. 30 2022 \$	Mar. 31 2022 (Audited) \$	Net assets attributable to securityholders (note 3)				
			per security		per series		
	Sep. 30 2022	Mar. 31 2022	Sep. 30 2022	Mar. 31 2022	Sep. 30 2022	Mar. 31 2022	
		(Audited)		(Audited)	(Audited)	(Audited)	
ASSETS							
Current assets							
Investments at fair value	1,426,304	1,548,437	Series A	12.22	13.15	13,700	16,895
Cash and cash equivalents	19,765	77,971	Series AR	9.01	9.69	9,654	10,998
Accrued interest receivable	10,135	8,760	Series B	8.88	9.55	1,570	1,977
Accounts receivable for investments sold	22	35,167	Series C	8.87	9.55	87	114
Accounts receivable for securities issued	52	168	Series CL	9.70	10.44	213,845	251,632
Due from manager	16	17	Series D	8.86	9.53	4,331	199
Margin on derivatives	6,428	921	Series F	10.40	11.19	50,177	37,773
Derivative assets	379	4,867	Series FB	8.91	9.59	502	589
Total assets	1,463,101	1,676,308	Series G	9.55	10.27	224	267
			Series I	5.16	5.57	2,975	3,610
			Series IG	8.92	9.60	289,666	334,947
			Series J	9.66	10.40	386	412
LIABILITIES			Series M	9.99	10.75	74	778
Current liabilities			Series O	10.33	11.12	6,995	7,799
Accounts payable for investments purchased	240	36,285	Series PW	9.24	9.94	77,480	87,332
Accounts payable for securities redeemed	854	417	Series PWFB	8.82	9.49	2,980	3,373
Due to manager	8	9	Series PWR	8.78	9.45	2,810	2,367
Derivative liabilities	9,918	950	Series PWT8	7.85	8.77	243	263
Total liabilities	11,020	37,661	Series PWX	8.91	9.59	1,123	1,461
Net assets attributable to securityholders	1,452,081	1,638,647	Series R	9.70	10.44	619,474	695,769
			Series S	9.46	10.18	71,473	81,945
			Series SC	9.08	9.77	73,419	86,452
			Series U	8.88	9.55	1,668	2,025
			Investor Series	9.39	10.10	507	1,070
			B-Series	9.29	10.00	83	94
			Advisor Series	9.35	10.06	31	33
			Series LB	8.88	9.55	1,716	2,164
			Series LF	8.62	9.27	587	638
			Series LW	8.89	9.57	4,301	5,671
						1,452,081	1,638,647

The accompanying notes are an integral part of these financial statements.

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

STATEMENTS OF COMPREHENSIVE INCOME

for the periods ended September 30 (in \$ 000 except per security amounts)

	2022 \$	2021 \$	Increase (decrease) in net assets attributable to securityholders from operations (note 3)						
			per security		per series				
			2022	2021	2022	2021			
Income									
Dividends	945	709							
Interest income	21,708	18,962							
Other changes in fair value of investments and other net assets									
Net realized gain (loss)	(65,167)	(32,784)							
Net unrealized gain (loss)	(49,422)	22,623							
Securities lending income	84	68							
Fee rebate income	90	72							
Total Income (loss)	(91,762)	9,650							
Expenses (note 6)									
Management fees	1,271	1,710							
Management fee rebates	(3)	–							
Administration fees	227	292							
Interest charges	7	5							
Commissions and other portfolio transaction costs	58	41							
Independent Review Committee fees	2	2							
Expenses before amounts absorbed by Manager	1,562	2,050							
Expenses absorbed by Manager	–	–							
Net Expenses	1,562	2,050							
Increase (decrease) in net assets attributable to securityholders from operations before tax	(93,324)	7,600							
Foreign withholding tax expense (recovery)	23	6							
Foreign income taxes paid (recovered)	–	–							
Increase (decrease) in net assets attributable to securityholders from operations	(93,347)	7,594							
			Series A	(0.89)	(0.02)	(1,046)	(30)		
			Series AR	(0.63)	(0.02)	(693)	(28)		
			Series B	(0.64)	(0.01)	(120)	(3)		
			Series C	(0.63)	0.03	(7)	–		
			Series CL	(0.61)	0.07	(13,822)	1,664		
			Series D	(0.36)	–	(151)	–		
			Series F	(0.68)	0.03	(2,328)	107		
			Series FB	(0.59)	0.03	(35)	3		
			Series G	(0.66)	–	(16)	–		
			Series I	(0.34)	0.01	(204)	8		
			Series IG	(0.54)	0.06	(18,221)	2,301		
			Series J	(0.65)	–	(25)	–		
			Series M	(1.76)	0.01	(24)	–		
			Series O	(0.63)	0.07	(431)	55		
			Series PW	(0.63)	–	(5,342)	9		
			Series PWFB	(0.58)	0.03	(195)	40		
			Series PWR	(0.56)	(0.01)	(159)	(1)		
			Series PWT8	(0.54)	–	(16)	–		
			Series PWX	(0.58)	0.07	(78)	30		
			Series R	(0.61)	0.06	(39,958)	2,824		
			Series S	(0.58)	0.07	(4,577)	610		
			Series SC	(0.63)	–	(5,225)	(8)		
			Series U	(0.60)	0.03	(121)	8		
			Investor Series	(0.83)	–	(50)	2		
			B-Series	(0.57)	0.07	(5)	1		
			Advisor Series	(0.64)	(0.02)	(2)	–		
			Series LB	(0.63)	–	(129)	2		
			Series LF	(0.56)	0.04	(40)	2		
			Series LW	(0.63)	–	(327)	(2)		
						(93,347)	7,594		

The accompanying notes are an integral part of these financial statements.

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

STATEMENTS OF CHANGES IN FINANCIAL POSITION (cont'd)

for the periods ended September 30 (in \$ 000 except per security amounts)

	Series I		Series IG		Series J		Series M		Series O	
	2022	2021	2022	2021	2022	2021	2022	2021	2022	2021
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	3,610	5,146	334,947	370,415	412	679	778	941	7,799	8,921
Increase (decrease) in net assets from operations	(204)	8	(18,221)	2,301	(25)	–	(24)	–	(431)	55
Distributions paid to securityholders:										
Investment income	(41)	(48)	(4,703)	(4,496)	(3)	(4)	(1)	(6)	(111)	(109)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	–	–	–	–	–	–	–	–	–	–
Management fee rebates	–	–	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	(41)	(48)	(4,703)	(4,496)	(3)	(4)	(1)	(6)	(111)	(109)
Security transactions:										
Proceeds from securities issued	16	173	23,338	2,973	–	–	–	–	106	408
Reinvested distributions	40	46	4,703	4,496	3	4	1	6	107	105
Payments on redemption of securities	(446)	(686)	(50,398)	(11,526)	(1)	(12)	(680)	(34)	(475)	(582)
Total security transactions	(390)	(467)	(22,357)	(4,057)	2	(8)	(679)	(28)	(262)	(69)
Increase (decrease) in net assets attributable to securityholders	(635)	(507)	(45,281)	(6,252)	(26)	(12)	(704)	(34)	(804)	(123)
End of period	2,975	4,639	289,666	364,163	386	667	74	907	6,995	8,798
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	648	860	34,885	36,079	40	61	72	82	702	750
Issued	3	29	2,608	289	–	–	–	–	9	35
Reinvested distributions	7	8	515	437	–	–	–	1	10	9
Redeemed	(82)	(115)	(5,541)	(1,121)	–	(1)	(65)	(4)	(44)	(49)
Securities outstanding – end of period	576	782	32,467	35,684	40	60	7	79	677	745

	Series PW		Series PWFB		Series PWR		Series PWT8		Series PWX	
	2022	2021	2022	2021	2022	2021	2022	2021	2022	2021
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	87,332	105,111	3,373	13,746	2,367	1,792	263	286	1,461	6,601
Increase (decrease) in net assets from operations	(5,342)	9	(195)	40	(159)	(1)	(16)	–	(78)	30
Distributions paid to securityholders:										
Investment income	(711)	(617)	(37)	(121)	(23)	(13)	(2)	(2)	(19)	(52)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	–	–	–	–	–	–	(10)	(11)	–	–
Management fee rebates	(3)	–	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	(714)	(617)	(37)	(121)	(23)	(13)	(12)	(13)	(19)	(52)
Security transactions:										
Proceeds from securities issued	5,186	9,903	38	2,026	683	649	–	–	14	99
Reinvested distributions	697	603	37	121	23	13	8	9	19	52
Payments on redemption of securities	(9,679)	(15,336)	(236)	(1,993)	(81)	(262)	–	–	(274)	(3,585)
Total security transactions	(3,796)	(4,830)	(161)	154	625	400	8	9	(241)	(3,434)
Increase (decrease) in net assets attributable to securityholders	(9,852)	(5,438)	(393)	73	443	386	(20)	(4)	(338)	(3,456)
End of period	77,480	99,673	2,980	13,819	2,810	2,178	243	282	1,123	3,145
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	8,790	9,894	355	1,354	251	177	30	28	152	643
Issued	547	928	5	199	75	65	–	–	2	10
Reinvested distributions	74	57	4	12	3	1	1	1	2	5
Redeemed	(1,022)	(1,440)	(26)	(196)	(9)	(26)	–	–	(30)	(350)
Securities outstanding – end of period	8,389	9,439	338	1,369	320	217	31	29	126	308

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MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

STATEMENTS OF CHANGES IN FINANCIAL POSITION (cont'd)

for the periods ended September 30 (in \$ 000 except per security amounts)

	Series R		Series S		Series SC		Series U		Investor Series	
	2022	2021	2022	2021	2022	2021	2022	2021	2022	2021
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	695,769	490,095	81,945	93,438	86,452	109,975	2,025	3,965	1,070	1,255
Increase (decrease) in net assets from operations	(39,958)	2,824	(4,577)	610	(5,225)	(8)	(121)	8	(50)	2
Distributions paid to securityholders:										
Investment income	(9,967)	(6,641)	(1,154)	(1,121)	(627)	(567)	(15)	(18)	(5)	(8)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	–	–	–	–	–	–	–	–	–	–
Management fee rebates	–	–	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	(9,967)	(6,641)	(1,154)	(1,121)	(627)	(567)	(15)	(18)	(5)	(8)
Security transactions:										
Proceeds from securities issued	36,848	102,746	1,068	2,433	5,634	8,495	–	–	2	6
Reinvested distributions	–	–	1,154	1,121	607	548	15	18	5	7
Payments on redemption of securities	(63,218)	(2,024)	(6,963)	(7,626)	(13,422)	(18,785)	(236)	(1,626)	(515)	(67)
Total security transactions	(26,370)	100,722	(4,741)	(4,072)	(7,181)	(9,742)	(221)	(1,608)	(508)	(54)
Increase (decrease) in net assets attributable to securityholders	(76,295)	96,905	(10,472)	(4,583)	(13,033)	(10,317)	(357)	(1,618)	(563)	(60)
End of period	619,474	587,000	71,473	88,855	73,419	99,658	1,668	2,347	507	1,195
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	66,664	43,912	8,051	8,585	8,850	10,529	212	388	106	116
Issued	3,665	9,184	110	223	606	810	–	–	–	–
Reinvested distributions	–	–	119	103	65	52	2	2	–	1
Redeemed	(6,454)	(181)	(723)	(698)	(1,436)	(1,793)	(26)	(159)	(52)	(6)
Securities outstanding – end of period	63,875	52,915	7,557	8,213	8,085	9,598	188	231	54	111

	B-Series		Advisor Series		Series LB		Series LF		Series LW	
	2022	2021	2022	2021	2022	2021	2022	2021	2022	2021
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	94	104	33	35	2,164	3,625	638	1,534	5,671	8,479
Increase (decrease) in net assets from operations	(5)	1	(2)	–	(129)	2	(40)	2	(327)	(2)
Distributions paid to securityholders:										
Investment income	(1)	(1)	–	–	(15)	(17)	(7)	(3)	(40)	(46)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	–	–	–	–	–	–	–	–	–	–
Management fee rebates	–	–	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	(1)	(1)	–	–	(15)	(17)	(7)	(3)	(40)	(46)
Security transactions:										
Proceeds from securities issued	–	–	–	–	20	265	92	–	41	920
Reinvested distributions	1	1	–	–	15	17	7	3	40	46
Payments on redemption of securities	(6)	(3)	–	–	(339)	(926)	(103)	(1,528)	(1,084)	(1,690)
Total security transactions	(5)	(2)	–	–	(304)	(644)	(4)	(1,525)	(1,003)	(724)
Increase (decrease) in net assets attributable to securityholders	(11)	(2)	(2)	–	(448)	(659)	(51)	(1,526)	(1,370)	(772)
End of period	83	102	31	35	1,716	2,966	587	8	4,301	7,707
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	9	10	3	3	227	355	69	155	593	829
Issued	–	–	–	–	1	25	10	–	5	90
Reinvested distributions	–	–	–	–	2	2	1	–	4	4
Redeemed	–	–	–	–	(37)	(90)	(12)	(154)	(118)	(165)
Securities outstanding – end of period	9	10	3	3	193	292	68	1	484	758

The accompanying notes are an integral part of these financial statements.

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

STATEMENTS OF CASH FLOWS

for the periods ended September 30 (in \$ 000)

	2022	2021
	\$	\$
Cash flows from operating activities		
Net increase (decrease) in net assets attributable to securityholders from operations	(93,347)	7,594
Adjustments for:		
Net realized loss (gain) on investments	70,145	23,554
Change in net unrealized loss (gain) on investments	49,422	(22,623)
Purchase of investments	(778,813)	(589,366)
Proceeds from sale and maturity of investments	793,400	558,429
(Increase) decrease in accounts receivable and other assets	(6,881)	7,319
Increase (decrease) in accounts payable and other liabilities	(1)	(1)
Net cash provided by (used in) operating activities	33,925	(15,094)
Cash flows from financing activities		
Proceeds from securities issued	99,820	135,928
Payments on redemption of securities	(178,971)	(78,583)
Distributions paid net of reinvestments	(13,515)	(10,030)
Net cash provided by (used in) financing activities	(92,666)	47,315
Net increase (decrease) in cash and cash equivalents	(58,741)	32,221
Cash and cash equivalents at beginning of period	77,971	79,131
Effect of exchange rate fluctuations on cash and cash equivalents	535	714
Cash and cash equivalents at end of period	19,765	112,066
Cash	11,632	83,773
Cash equivalents	8,133	28,293
Cash and cash equivalents at end of period	19,765	112,066
Supplementary disclosures on cash flow from operating activities:		
Dividends received	945	709
Foreign taxes paid	23	6
Interest received	20,333	18,837
Interest paid	7	5

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MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

SCHEDULE OF INVESTMENTS

as at September 30, 2022

	Country	Sector	Par Value/ No. of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS					
407 International Inc. 1.80% 05-22-2025 Callable 2025	Canada	Corporate - Non Convertible	1,690,000	1,715	1,575
407 International Inc. 4.22% 02-14-2028	Canada	Corporate - Non Convertible	1,390,000	1,390	1,351
407 International Inc. 3.14% 03-06-2030 Callable 2029	Canada	Corporate - Non Convertible	843,000	835	772
407 International Inc. 2.59% 05-25-2032 Callable 2032	Canada	Corporate - Non Convertible	507,000	507	427
407 International Inc. 3.43% 06-01-2033 MTN	Canada	Corporate - Non Convertible	3,909,000	3,992	3,504
407 International Inc. 4.19% 04-25-2042 Callable	Canada	Corporate - Non Convertible	359,000	402	328
407 International Inc. 3.60% 05-21-2047 Callable	Canada	Corporate - Non Convertible	1,981,000	1,986	1,624
407 International Inc. 3.67% 03-08-2049 Callable 2048	Canada	Corporate - Non Convertible	2,638,000	2,321	2,183
Access Justice Durham 5.02% 08-31-2039	Canada	Provincial Governments	2,611,727	2,684	2,631
Aéroports de Montreal 3.92% 06-12-2045 Callable 2044	Canada	Corporate - Non Convertible	267,000	248	233
Aéroports de Montréal 3.36% 04-24-2047 Callable 2046	Canada	Corporate - Non Convertible	960,000	777	758
AIMCo Realty Investors LP 2.20% 11-04-2026	Canada	Corporate - Non Convertible	1,100,000	1,100	997
AIMCo Realty Investors LP 3.04% 06-01-2028 Callable 2028	Canada	Corporate - Non Convertible	552,000	552	508
AIMCo Realty Investors LP 2.71% 06-01-2029 Callable 2029	Canada	Corporate - Non Convertible	3,921,000	3,861	3,478
Alectra Inc. 3.24% 11-21-2024 Callable 2024	Canada	Corporate - Non Convertible	600,000	627	584
Alexandria Real Estate Equities Inc. 2.00% 05-18-2032	United States	Corporate - Non Convertible	USD 820,000	1,026	837
Algonquin Power & Utilities Corp. 4.09% 02-17-2027 Callable	Canada	Corporate - Non Convertible	1,916,000	1,917	1,838
Algonquin Power & Utilities Corp. 2.85% 07-15-2031	Canada	Corporate - Non Convertible	2,007,000	1,960	1,675
Alibaba Group Holding Ltd. 2.13% 02-09-2031	China	Corporate - Non Convertible	USD 330,000	423	352
Alimentation Couche-Tard Inc. 2.95% 01-25-2030 Callable 2029 144A	Canada	Corporate - Non Convertible	USD 1,320,000	1,734	1,492
Allied Properties Real Estate Investment Trust 1.73% 02-12-2026	Canada	Corporate - Non Convertible	470,000	470	416
AltaGas Ltd. 2.17% 03-16-2027	Canada	Corporate - Non Convertible	800,000	800	703
AltaLink LP 2.98% 11-28-2022	Canada	Corporate - Non Convertible	1,170,000	1,205	1,168
AltaLink LP 1.51% 09-11-2030	Canada	Corporate - Non Convertible	1,180,000	1,143	943
Amazon.com Inc. 3.95% 04-13-2052	United States	Corporate - Non Convertible	USD 2,146,000	2,551	2,445
America Movil SAB de CV 5.38% 04-04-2032	Mexico	Corporate - Non Convertible	USD 1,010,000	1,261	1,198
American Tower Corp. 1.88% 10-15-2030 Callable 2030	United States	Corporate - Non Convertible	USD 1,110,000	1,479	1,141
Anglian Water Services Financing PLC 4.53% 08-26-2032	United Kingdom	Corporate - Non Convertible	960,000	960	915
ARC Resources Ltd. 2.35% 03-10-2026	Canada	Corporate - Non Convertible	1,530,000	1,530	1,398
ARC Resources Ltd. 3.47% 03-10-2031	Canada	Corporate - Non Convertible	1,830,000	1,790	1,588
Aroundtown SA 4.63% 09-18-2025 Callable 2025	Germany	Corporate - Non Convertible	1,650,000	1,643	1,579
AT&T Inc. F/R 03-25-2024	United States	Corporate - Non Convertible	USD 700,000	875	962
AT&T Inc. 4.85% 05-25-2047	United States	Corporate - Non Convertible	840,000	756	724
AT&T Inc. 5.10% 11-25-2048 Callable 2048	United States	Corporate - Non Convertible	1,898,000	1,924	1,692
Athabasca Indigenous Midstream LP 6.07% 02-05-2042	Canada	Corporate - Non Convertible	240,000	240	240
Athene Global Funding F/R 04-09-2024	United States	Corporate - Non Convertible	2,940,000	2,940	2,909
Athene Global Funding 3.13% 03-10-2025	United States	Corporate - Non Convertible	1,070,000	1,070	1,011
Athene Global Funding 2.10% 09-24-2025	United States	Corporate - Non Convertible	1,870,000	1,868	1,694
Athene Global Funding 2.47% 06-09-2028	United States	Corporate - Non Convertible	1,390,000	1,250	1,180
Bank of America Corp. F/R 09-15-2027 (Fix-To-Floating)	United States	Corporate - Non Convertible	1,978,000	1,944	1,744
Bank of America Corp. F/R 09-15-2027 (Floating)	United States	Corporate - Non Convertible	1,650,000	1,650	1,570
Bank of America Corp. F/R 03-16-2028	United States	Corporate - Non Convertible	2,357,000	2,336	2,196
Bank of America Corp. F/R 04-04-2029	United States	Corporate - Non Convertible	1,252,000	1,254	1,092
Bank of Montreal 2.70% 09-11-2024 DPNT	Canada	Corporate - Non Convertible	7,005,000	7,020	6,753
Bank of Montreal 1.76% 03-10-2026	Canada	Corporate - Non Convertible	2,530,000	2,530	2,278
Bank of Montreal 1.55% 05-28-2026	Canada	Corporate - Non Convertible	1,989,000	1,989	1,764
Bank of Montreal 3.65% 04-01-2027	Canada	Corporate - Non Convertible	2,240,000	2,240	2,118
Bank of Montreal 4.31% 06-01-2027	Canada	Corporate - Non Convertible	4,920,000	4,879	4,792
Bank of Montreal 3.19% 03-01-2028	Canada	Corporate - Non Convertible	4,730,000	4,684	4,408
Bank of Montreal F/R 07-22-2031	Canada	Corporate - Non Convertible	1,750,000	1,750	1,531
Bank of Montreal F/R 11-26-2080	Canada	Corporate - Non Convertible	1,658,000	1,658	1,528
Bank of Montreal F/R 11-26-2082	Canada	Corporate - Non Convertible	2,780,000	2,780	2,770
The Bank of Nova Scotia 6.45% 01-01-2025 (CAN 99008161)	Canada	Mortgage Backed	1,830,181	1,923	1,904
The Bank of Nova Scotia 1.95% 01-10-2025	Canada	Corporate - Non Convertible	1,760,000	1,759	1,647
The Bank of Nova Scotia 2.16% 02-03-2025	Canada	Corporate - Non Convertible	1,315,000	1,309	1,234
The Bank of Nova Scotia 2.95% 03-08-2027	Canada	Corporate - Non Convertible	8,143,000	7,624	7,485
The Bank of Nova Scotia 1.40% 11-01-2027	Canada	Corporate - Non Convertible	2,628,000	2,596	2,210
The Bank of Nova Scotia F/R 05-03-2032	Canada	Corporate - Non Convertible	1,530,000	1,530	1,424
The Bank of Nova Scotia F/R 07-27-2082	Canada	Corporate - Non Convertible	1,900,000	1,900	1,886
BCE Inc. 2.20% 05-29-2028	Canada	Corporate - Non Convertible	2,531,000	2,515	2,176
BCI QuadReal Realty 2.55% 06-24-2026	Canada	Corporate - Non Convertible	2,422,000	2,384	2,244
bclMC Realty Corp. 1.06% 03-12-2024	Canada	Corporate - Non Convertible	770,000	770	731

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BONDS (cont'd)					
bclMC Realty Corp. 1.07% 02-04-2026	Canada	Corporate - Non Convertible	1,176,000	1,176	1,043
bclMC Realty Corp. 3.00% 03-31-2027 Callable 2026	Canada	Corporate - Non Convertible	2,570,000	2,610	2,401
bclMC Realty Corp. 1.75% 07-24-2030 Callable 2030	Canada	Corporate - Non Convertible	1,775,000	1,637	1,427
Becle SAB de CV 2.50% 10-14-2031	Mexico	Corporate - Non Convertible	USD 1,380,000	1,729	1,492
Bell Canada Inc. 3.60% 09-29-2027 Callable 2027	Canada	Corporate - Non Convertible	270,000	278	253
Bell Canada Inc. 4.45% 02-27-2047 Callable 2046	Canada	Corporate - Non Convertible	2,650,000	2,786	2,249
BP Capital Markets PLC 3.47% 05-15-2025	United Kingdom	Corporate - Non Convertible	2,810,000	2,832	2,729
Brookfield Infrastructure Finance ULC 4.20% 09-11-2028 Callable 2028	Canada	Corporate - Non Convertible	4,066,000	4,036	3,852
Brookfield Infrastructure Finance ULC 3.41% 10-09-2029 Callable 2029	Canada	Corporate - Non Convertible	4,476,000	4,326	3,992
Brookfield Infrastructure Finance ULC 2.86% 09-01-2032 Callable 2032	Canada	Corporate - Non Convertible	640,000	640	511
Brookfield Renewable Energy Partners ULC 3.63% 01-15-2027 Callable 2026	Canada	Corporate - Non Convertible	7,092,000	7,055	6,704
Brookfield Renewable Partners ULC 4.25% 01-15-2029 Callable 2028	Canada	Corporate - Non Convertible	3,140,000	3,179	3,013
Brookfield Renewable Partners ULC 4.29% 11-05-2049 Callable 2049	Canada	Corporate - Non Convertible	1,470,000	1,468	1,245
Bruce Power LP 2.68% 12-21-2028	Canada	Corporate - Non Convertible	875,000	875	772
Bruce Power LP 4.00% 06-21-2030 Callable 2030	Canada	Corporate - Non Convertible	902,000	1,007	841
The Calgary Airport Authority 3.45% 10-07-2041	Canada	Corporate - Non Convertible	1,657,000	1,397	1,368
Calgary Airport Authority 3.55% 10-07-2051	Canada	Corporate - Non Convertible	555,000	485	445
Calgary Airport Authority 3.55% 10-07-2053	Canada	Corporate - Non Convertible	520,000	421	413
Canada Housing Trust 1.95% 12-15-2025	Canada	Federal Government	25,230,000	26,835	23,847
Canada Housing Trust 1.10% 03-15-2031	Canada	Federal Government	8,000,000	7,986	6,548
Canada Mortgage & Housing Corp. F/R 09-15-2026	Canada	Federal Government	6,130,000	6,135	6,112
Canada Pension Plan Investment 2.25% 12-01-2031	Canada	Federal Government	5,650,000	5,594	4,916
Canadian Core Real Estate LP 3.30% 03-02-2027	Canada	Corporate - Non Convertible	1,190,000	1,190	1,095
Canadian Imperial Bank of Commerce 2.75% 03-07-2025	Canada	Corporate - Non Convertible	5,878,000	5,702	5,576
Canadian Imperial Bank of Commerce 2.00% 04-17-2025	Canada	Corporate - Non Convertible	2,517,000	2,517	2,338
Canadian Imperial Bank of Commerce 1.10% 01-19-2026	Canada	Corporate - Non Convertible	880,000	869	776
Canadian Imperial Bank of Commerce 2.25% 01-07-2027	Canada	Corporate - Non Convertible	1,860,000	1,856	1,662
Canadian Imperial Bank of Commerce 4.95% 06-29-2027	Canada	Corporate - Non Convertible	1,960,000	1,957	1,953
Canadian Imperial Bank of Commerce F/R 04-21-2031	Canada	Corporate - Non Convertible	4,035,000	4,037	3,560
Canadian Imperial Bank of Commerce F/R 04-07-2032	Canada	Corporate - Non Convertible	1,400,000	1,400	1,319
Canadian Imperial Bank of Commerce 4.38% 10-28-2080	Canada	Corporate - Non Convertible	400,000	400	369
Canadian Imperial Bank of Commerce F/R 01-28-2082	Canada	Corporate - Non Convertible	1,280,000	1,280	1,069
Canadian Imperial Bank of Commerce F/R 07-28-2082	Canada	Corporate - Non Convertible	900,000	898	894
Canadian National Railway Co. 3.00% 02-08-2029 Callable 2028	Canada	Corporate - Non Convertible	2,205,000	2,240	2,014
Canadian Natural Resources Ltd. 2.50% 01-17-2028	Canada	Corporate - Non Convertible	1,500,000	1,500	1,353
Canadian Pacific Railway Ltd. 2.54% 02-28-2028	Canada	Corporate - Non Convertible	2,880,000	2,880	2,564
Canadian Pacific Railway Ltd. 3.15% 03-13-2029 Callable 2028	Canada	Corporate - Non Convertible	1,490,000	1,487	1,346
Canadian Utilities Ltd. 4.85% 06-03-2052	Canada	Corporate - Non Convertible	1,285,000	1,275	1,242
Canadian Western Bank 1.57% 09-14-2023	Canada	Corporate - Non Convertible	755,000	755	730
Canadian Western Bank 2.61% 01-30-2025 Callable 2024	Canada	Corporate - Non Convertible	720,000	738	678
Canadian Western Bank 3.86% 04-21-2025	Canada	Corporate - Non Convertible	1,790,000	1,790	1,728
Canadian Western Bank 1.93% 04-16-2026	Canada	Corporate - Non Convertible	1,540,000	1,540	1,375
Canadian Western Bank 5.15% 09-02-2027	Canada	Corporate - Non Convertible	2,910,000	2,914	2,890
Capital Power Corp. 4.28% 09-18-2024 Callable 2024	Canada	Corporate - Non Convertible	3,069,000	3,098	3,014
Capital Power Corp. 4.99% 01-23-2026 Callable 2025	Canada	Corporate - Non Convertible	1,286,000	1,287	1,272
Capital Power Corp. 4.42% 02-08-2030 Callable 2029	Canada	Corporate - Non Convertible	1,330,000	1,336	1,252
Capital Power Corp. 3.15% 10-01-2032	Canada	Corporate - Non Convertible	1,930,000	1,940	1,563
CCL Industries Inc. 3.86% 04-13-2028 Callable 2028	Canada	Corporate - Non Convertible	1,520,000	1,520	1,421
CDP Financial Inc. 1.50% 10-19-2026	Canada	Provincial Governments	2,950,000	2,945	2,691
Cenovus Energy Inc. 3.50% 02-07-2028 Callable 2027	Canada	Corporate - Non Convertible	880,000	854	819
CGI Inc. 2.10% 09-18-2028	Canada	Corporate - Non Convertible	760,000	759	647
Charter Communications Operating LLC 4.50% 02-01-2024 Callable 2024	United States	Corporate - Non Convertible	USD 1,830,000	2,424	2,502
Charter Communications Operating LLC 5.05% 03-30-2029 Callable 2028	United States	Corporate - Non Convertible	USD 3,060,000	4,178	3,905
Charter Communications Operating LLC 2.80% 04-01-2031 Callable 2031	United States	Corporate - Non Convertible	USD 1,040,000	1,455	1,092
Charter Communications Operating LLC 2.30% 02-01-2032	United States	Corporate - Non Convertible	USD 1,330,000	1,733	1,317

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BONDS (cont'd)					
Charter Communications Operating LLC 3.50% 06-01-2041	United States	Corporate - Non Convertible	USD 690,000	871	613
Chevron Corp. 2.00% 05-11-2027 Callable 2027	United States	Corporate - Non Convertible	USD 460,000	644	563
Choice Properties Real Estate Investment Trust 2.46% 11-30-2026	Canada	Corporate - Non Convertible	630,000	630	563
Choice Properties Real Estate Investment Trust 2.85% 05-21-2027	Canada	Corporate - Non Convertible	1,945,000	1,991	1,752
Choice Properties Real Estate Investment Trust 4.18% 03-08-2028 Callable 2027	Canada	Corporate - Non Convertible	1,928,000	2,011	1,821
Choice Properties Real Estate Investment Trust 3.53% 06-11-2029 Callable 2029	Canada	Corporate - Non Convertible	4,177,000	3,987	3,745
Choice Properties Real Estate Investment Trust 2.98% 03-04-2030 Callable 2029	Canada	Corporate - Non Convertible	1,783,000	1,739	1,514
Choice Properties Real Estate Investment Trust 6.00% 06-24-2032	Canada	Corporate - Non Convertible	870,000	870	892
City of Toronto 2.60% 09-24-2039	Canada	Municipal Governments	1,400,000	1,390	1,083
The Clorox Co. 1.80% 05-15-2030 Callable 2030	United States	Corporate - Non Convertible	USD 1,320,000	1,843	1,403
Coca-Cola Femsa SAB de CV 1.85% 09-01-2032 Callable 2032	Mexico	Corporate - Non Convertible	USD 2,200,000	2,882	2,239
Cogeco Communications Inc. 2.99% 09-22-2031	Canada	Corporate - Non Convertible	1,848,000	1,810	1,519
Colbun SA 3.15% 01-19-2032	Chile	Corporate - Non Convertible	USD 1,130,000	1,396	1,200
Comber Wind Financial Corp. 5.13% 11-15-2030	Canada	Corporate - Non Convertible	398,984	448	394
Cordelio Amalco GP I 4.09% 06-30-2034	Canada	Corporate - Non Convertible	1,178,321	1,178	1,096
Cordelio Amalco GP I 4.09% 09-30-2034	Canada	Corporate - Non Convertible	1,191,377	1,191	1,109
Costco Wholesale Corp. 1.38% 06-20-2027 Callable 2027	United States	Corporate - Non Convertible	USD 2,530,000	3,556	3,017
CPPIB Capital Inc. 1.95% 09-30-2029	Canada	Federal Government	2,730,000	2,720	2,410
Crombie Real Estate Investment Trust 3.92% 06-21-2027 Callable 2027	Canada	Corporate - Non Convertible	384,000	403	359
Crombie Real Estate Investment Trust 2.69% 03-31-2028 Callable 2028	Canada	Corporate - Non Convertible	1,020,000	1,026	885
Crombie Real Estate Investment Trust 3.21% 10-09-2030 Callable 2030	Canada	Corporate - Non Convertible	1,534,000	1,509	1,280
Crombie Real Estate Investment Trust 3.13% 08-12-2031	Canada	Corporate - Non Convertible	858,000	833	695
CU Inc. 4.09% 09-02-2044 Callable	Canada	Corporate - Non Convertible	2,569,000	2,565	2,276
CU Inc. 3.55% 11-22-2047 Callable 2047	Canada	Corporate - Non Convertible	540,000	466	434
CU Inc. 3.95% 11-23-2048 Callable 2048	Canada	Corporate - Non Convertible	547,000	504	470
CU Inc. 2.96% 09-07-2049	Canada	Corporate - Non Convertible	1,430,000	1,102	1,019
CU Inc. 4.77% 09-14-2052	Canada	Corporate - Non Convertible	1,199,000	1,198	1,174
Dollarama Inc. 1.51% 09-20-2027 Callable 2027	Canada	Corporate - Non Convertible	630,000	630	536
Dream Industrial Real Estate Investment Trust 1.66% 12-22-2025 (A)	Canada	Corporate - Non Convertible	1,390,000	1,389	1,237
Dream Industrial Real Estate Investment Trust 3.97% 04-13-2026	Canada	Corporate - Non Convertible	410,000	410	391
Dream Industrial Real Estate Investment Trust 2.54% 12-07-2026	Canada	Corporate - Non Convertible	830,000	830	741
Dream Industrial Real Estate Investment Trust 2.06% 06-17-2027	Canada	Corporate - Non Convertible	920,000	920	795
Eagle Credit Card Trust 4.78% 07-17-2027	Canada	Corporate - Non Convertible	780,000	780	773
Emera Inc. 2.90% 06-16-2023	Canada	Corporate - Non Convertible	1,295,000	1,262	1,278
The Empire Life Insurance Co. 3.63% 04-17-2081	Canada	Corporate - Non Convertible	631,000	631	529
Empresas CMPC SA 3.00% 04-06-2031	Chile	Corporate - Non Convertible	USD 940,000	1,173	969
Enbridge Gas Inc. 2.50% 08-05-2026 Callable 2026	Canada	Corporate - Non Convertible	289,000	293	268
Enbridge Gas Inc. 2.37% 08-09-2029 Callable 2029	Canada	Corporate - Non Convertible	860,000	860	749
Enbridge Gas Inc. 2.35% 09-15-2031	Canada	Corporate - Non Convertible	600,000	505	497
Enbridge Gas Inc. 3.01% 08-09-2049 Callable 2049	Canada	Corporate - Non Convertible	780,000	780	558
Enbridge Gas Inc. 3.65% 04-01-2050 Callable 2049	Canada	Corporate - Non Convertible	930,000	986	751
Enbridge Gas Inc. 3.20% 09-15-2051	Canada	Corporate - Non Convertible	2,520,000	2,326	1,853
Enbridge Gas Inc. 4.55% 08-17-2052	Canada	Corporate - Non Convertible	911,000	910	858
Enbridge Inc. 3.10% 09-21-2033	Canada	Corporate - Non Convertible	2,593,000	2,520	2,090
Enbridge Inc. 5.37% 09-27-2077 Callable 2027	Canada	Corporate - Non Convertible	12,080,000	11,961	11,087
Enbridge Inc. F/R 04-12-2078 Callable 2028	Canada	Corporate - Non Convertible	4,964,000	5,011	4,816
Enbridge Pipelines Inc. 4.33% 02-22-2049 Callable 2048	Canada	Corporate - Non Convertible	1,000,000	1,047	801
Enel Finance International NV 5.00% 06-15-2032 144A	Italy	Corporate - Non Convertible	USD 465,000	572	551
Énergir inc. 2.10% 04-16-2027 Callable 2027	Canada	Corporate - Non Convertible	940,000	940	851
Energir LP 4.67% 09-27-2032	Canada	Corporate - Non Convertible	900,000	900	893
EPCOR Utilities Inc. 3.55% 11-27-2047 Callable 2047	Canada	Corporate - Non Convertible	1,840,000	1,821	1,490
EPCOR Utilities Inc. 3.11% 07-08-2049 Callable 2049	Canada	Corporate - Non Convertible	2,170,000	2,170	1,602
EPCOR Utilities Inc. 4.73% 09-02-2052	Canada	Corporate - Non Convertible	1,220,000	1,220	1,195
Equitable Bank 1.88% 11-26-2025	Canada	Corporate - Non Convertible	202,000	180	180
Equitable Bank 3.36% 03-02-2026	Canada	Corporate - Non Convertible	938,000	938	871
The Estée Lauder Cos. Inc. 1.95% 03-15-2031	United States	Corporate - Non Convertible	USD 1,110,000	1,397	1,223
Exxon Mobil Corp. 2.99% 03-19-2025 Callable 2025	United States	Corporate - Non Convertible	USD 370,000	540	493
Exxon Mobil Corp. 2.61% 10-15-2030 Callable 2030	United States	Corporate - Non Convertible	USD 1,410,000	1,956	1,662
Fairfax Financial Holdings Ltd. 8.30% 04-15-2026	Canada	Corporate - Non Convertible	USD 2,180,000	3,294	3,245

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BONDS (cont'd)					
Fairfax Financial Holdings Ltd. 4.25% 12-06-2027 Callable 2027	Canada	Corporate - Non Convertible	134,000	134	125
Fairfax Financial Holdings Ltd. 4.23% 06-14-2029 Callable 2029	Canada	Corporate - Non Convertible	840,000	840	767
Fairfax Financial Holdings Ltd. 3.95% 03-03-2031	Canada	Corporate - Non Convertible	2,920,000	2,928	2,514
Fédération des Caisses Desjardins du Québec 2.42% 10-04-2024	Canada	Corporate - Non Convertible	1,223,000	1,236	1,164
Fédération des Caisses Desjardins du Québec 1.59% 09-10-2026	Canada	Corporate - Non Convertible	843,000	843	742
Fédération des Caisses Desjardins du Québec 4.41% 05-19-2027	Canada	Corporate - Non Convertible	1,530,000	1,530	1,488
Fédération des Caisses Desjardins du Québec F/R 05-26-2030 Callable 2025	Canada	Corporate - Non Convertible	2,270,000	2,368	2,116
Fédération des Caisses Desjardins F/R 08-23-2032	Canada	Corporate - Non Convertible	2,560,000	2,560	2,490
Fortified Trust 2.34% 01-23-2023	Canada	Corporate - Non Convertible	4,880,000	4,880	4,850
Fortified Trust 3.76% 06-23-2025	Canada	Corporate - Non Convertible	1,960,000	1,960	1,898
Fortified Trust 1.96% 10-23-2026	Canada	Corporate - Non Convertible	2,550,000	2,550	2,270
Fortis Inc. 4.43% 05-31-2029	Canada	Corporate - Non Convertible	1,812,000	1,805	1,764
Gibson Energy Inc. 3.60% 09-17-2029 Callable 2029	Canada	Corporate - Non Convertible	2,175,000	2,096	1,939
The Goldman Sachs Group Inc. 3.31% F/R 10-31-2025 Callable 2024	United States	Corporate - Non Convertible	2,180,000	2,353	2,094
The Goldman Sachs Group Inc. F/R 11-30-2027	United States	Corporate - Non Convertible	2,500,000	2,500	2,242
The Goldman Sachs Group Inc. F/R 02-28-2029	United States	Corporate - Non Convertible	3,330,000	3,330	2,815
Government of Canada 0.50% 11-01-2023	Canada	Federal Government	18,805,000	18,641	18,130
Government of Canada 2.75% 08-01-2024	Canada	Federal Government	104,449,000	103,267	102,547
Government of Canada 0.75% 10-01-2024	Canada	Federal Government	3,798,000	3,747	3,582
Government of Canada 1.25% 03-01-2027	Canada	Federal Government	1,163,000	1,076	1,062
Government of Canada 2.25% 12-01-2029	Canada	Federal Government	7,750,000	7,717	7,291
Government of Canada 1.50% 06-01-2031	Canada	Federal Government	20,400,000	20,363	17,785
Government of Canada 1.50% 12-01-2031	Canada	Federal Government	119,840,000	103,863	103,955
Government of Canada 1.25% 12-01-2047 Real Return	Canada	Federal Government	5,207,000	7,379	6,193
Government of Canada 0.50% 12-01-2050 Real Return	Canada	Federal Government	4,990,000	6,513	4,637
Government of Canada 1.75% 12-01-2053	Canada	Federal Government	57,114,000	43,079	41,931
Granite Real Estate Investment Trust 2.19% 08-30-2028	Canada	Corporate - Non Convertible	1,300,000	1,300	1,098
Greater Toronto Airports Authority 2.73% 04-03-2029 Callable 2029	Canada	Corporate - Non Convertible	1,300,000	1,331	1,174
Greater Toronto Airports Authority 2.75% 10-17-2039	Canada	Corporate - Non Convertible	4,913,000	3,949	3,762
Greater Toronto Airports Authority 3.15% 10-05-2051	Canada	Corporate - Non Convertible	2,018,000	1,615	1,522
H&R Real Estate Investment Trust 3.42% 01-23-2023 Callable 2022	Canada	Corporate - Non Convertible	2,360,000	2,371	2,352
H&R Real Estate Investment Trust 3.37% 01-30-2024 Callable 2023	Canada	Corporate - Non Convertible	4,328,000	4,297	4,204
H&R Real Estate Investment Trust 4.07% 06-16-2025 Callable 2025	Canada	Corporate - Non Convertible	1,898,000	1,923	1,823
H&R Real Estate Investment Trust 2.91% 06-02-2026	Canada	Corporate - Non Convertible	560,000	560	511
H&R Real Estate Investment Trust 2.63% 02-19-2027	Canada	Corporate - Non Convertible	1,830,000	1,834	1,624
Heathrow Funding Ltd. 3.25% 05-21-2025	United Kingdom	Corporate - Non Convertible	4,280,000	4,371	4,060
Heathrow Funding Ltd. 2.69% 10-13-2027	United Kingdom	Corporate - Non Convertible	1,820,000	1,820	1,610
Heathrow Funding Ltd. 3.40% 03-08-2028	United Kingdom	Corporate - Non Convertible	2,600,000	2,596	2,360
Heathrow Funding Ltd. 3.79% 09-04-2030 Callable 2030	United Kingdom	Corporate - Non Convertible	2,270,000	2,270	2,017
Heathrow Funding Ltd. 3.73% 04-13-2033	United Kingdom	Corporate - Non Convertible	1,750,000	1,739	1,463
Home Trust Co. 5.32% 06-13-2024	Canada	Corporate - Non Convertible	1,280,000	1,280	1,264
Honda Canada Finance Inc. F/R 02-26-2024	Canada	Corporate - Non Convertible	1,850,000	1,850	1,836
Honda Canada Finance Inc. 1.34% 03-17-2026	Canada	Corporate - Non Convertible	1,250,000	1,250	1,105
Honda Canada Finance Inc. 1.65% 02-25-2028	Canada	Corporate - Non Convertible	1,920,000	1,920	1,622
HSBC Bank Canada 3.40% 03-24-2025	Canada	Corporate - Non Convertible	2,300,000	2,297	2,210
Hydro One Inc. 2.23% 09-17-2031	Canada	Corporate - Non Convertible	516,000	514	426
Hydro One Inc. 4.59% 10-09-2043 Callable 2043	Canada	Corporate - Non Convertible	1,428,000	1,403	1,375
Hydro One Ltd. 1.41% 10-15-2027 Callable 2027	Canada	Corporate - Non Convertible	1,370,000	1,370	1,178
Hydro-Quebec Interest Strip 0% 02-15-2025	Canada	Provincial Governments	2,880,000	2,700	2,621
The Independent Order Of Foresters F/R 10-15-2035 Callable 2030	Canada	Corporate - Non Convertible	1,310,000	1,275	1,081
Intact Financial Corp. 5.46% 09-22-2032 144A	Canada	Corporate - Non Convertible	USD 850,000	1,127	1,145
Intact Financial Corp. F/R 03-31-2081	Canada	Corporate - Non Convertible	350,000	350	307
Inter Pipeline Ltd. 2.73% 04-18-2024 Callable 2024	Canada	Corporate - Non Convertible	2,841,000	2,869	2,733
Inter Pipeline Ltd. 3.48% 12-16-2026 Callable 2026	Canada	Corporate - Non Convertible	4,955,000	5,072	4,568
Inter Pipeline Ltd. 4.23% 06-01-2027	Canada	Corporate - Non Convertible	1,380,000	1,323	1,305
Inter Pipeline Ltd. 5.85% 05-18-2032	Canada	Corporate - Non Convertible	1,612,000	1,605	1,588
Interchile SA 4.50% 06-30-2056	Chile	Corporate - Non Convertible	USD 570,000	727	583
Ivanhoe Cambridge II Inc. 2.91% 06-27-2023 Callable 2023	Canada	Corporate - Non Convertible	1,230,000	1,231	1,215
Ivanhoe Cambridge II Inc. 2.30% 12-12-2024 Callable 2024	Canada	Corporate - Non Convertible	1,241,000	1,254	1,176
John Deere Financial Inc. 1.63% 04-09-2026	United States	Corporate - Non Convertible	420,000	420	377

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	Country	Sector	Par Value/ No. of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
JPMorgan Chase & Co. 1.90% 03-05-2028	United States	Corporate - Non Convertible	3,320,000	3,320	2,899
Keyera Corp. 3.96% 05-29-2030	Canada	Corporate - Non Convertible	2,060,000	2,190	1,845
Laurentian Bank of Canada 1.15% 06-03-2024	Canada	Corporate - Non Convertible	1,257,000	1,257	1,174
Laurentian Bank of Canada 4.60% 09-02-2025	Canada	Corporate - Non Convertible	1,580,000	1,580	1,545
Laurentian Bank of Canada 1.60% 05-06-2026	Canada	Corporate - Non Convertible	360,000	360	325
Liberty Utilities (Canada) LP 3.32% 02-14-2050 Callable 2049	Canada	Corporate - Non Convertible	780,000	780	562
Loblaw Companies Ltd. 2.28% 05-07-2030 Callable 2030	Canada	Corporate - Non Convertible	1,830,000	1,840	1,518
Loblaw Cos Ltd. 5.01% 09-13-2032	Canada	Corporate - Non Convertible	1,070,000	1,072	1,057
Loblaw Cos Ltd. 5.34% 09-13-2052	Canada	Corporate - Non Convertible	810,000	810	806
Lower Mattagami Energy LP 3.42% 06-20-2024	Canada	Corporate - Non Convertible	1,800,000	1,892	1,765
Lower Mattagami Energy LP 2.43% 05-14-2031	Canada	Corporate - Non Convertible	1,180,000	1,180	1,007
Manulife Bank of Canada 1.54% 09-14-2026	Canada	Corporate - Non Convertible	1,780,000	1,780	1,564
Manulife Bank of Canada 2.86% 02-16-2027	Canada	Corporate - Non Convertible	2,060,000	2,060	1,888
Manulife Financial Corp. F/R 05-09-2028 Callable 2023	Canada	Corporate - Non Convertible	1,030,000	1,030	1,018
Manulife Financial Corp. F/R 08-20-2029 Callable 2024	Canada	Corporate - Non Convertible	2,720,000	2,720	2,607
Manulife Financial Corp. F/R 05-12-2030 Callable 2025	Canada	Corporate - Non Convertible	1,130,000	1,130	1,045
Manulife Financial Corp. 3.38% 06-19-2081	Canada	Corporate - Non Convertible	3,200,000	3,200	2,578
Manulife Financial Corp. F/R 06-19-2082	Canada	Corporate - Non Convertible	1,420,000	1,420	1,414
Mastercard Inc. 1.90% 03-15-2031	United States	Corporate - Non Convertible	USD 660,000	832	731
McDonald's Corp. 3.13% 03-04-2025 Callable 2025	United States	Corporate - Non Convertible	4,064,000	4,073	3,919
Morgan Stanley 3.00% 02-07-2024	United States	Corporate - Non Convertible	6,470,000	6,496	6,289
National Bank of Canada 2.98% 03-04-2024	Canada	Corporate - Non Convertible	4,115,000	4,196	4,005
National Bank of Canada 2.55% 07-12-2024	Canada	Corporate - Non Convertible	3,662,000	3,694	3,513
National Bank of Canada 2.58% 02-03-2025	Canada	Corporate - Non Convertible	3,808,000	3,811	3,604
National Bank of Canada 1.53% 06-15-2026	Canada	Corporate - Non Convertible	1,060,000	1,060	938
National Bank of Canada F/R 08-18-2026 Callable 2025	Canada	Corporate - Non Convertible	1,390,000	1,390	1,262
National Bank of Canada 2.24% 11-04-2026	Canada	Corporate - Non Convertible	1,560,000	1,560	1,401
National Bank of Canada F/R 08-16-2032	Canada	Corporate - Non Convertible	2,540,000	2,540	2,514
National Grid Electricity Transmission PLC 2.30% 06-22-2029	United Kingdom	Corporate - Non Convertible	2,320,000	2,262	1,959
NAV Canada 2.06% 05-29-2030	Canada	Corporate - Non Convertible	1,080,000	1,053	915
Nestle Holdings Inc. 2.19% 01-26-2029	United States	Corporate - Non Convertible	1,330,000	1,330	1,157
NextEra Energy Capital Holdings Inc. 1.90% 06-15-2028	United States	Corporate - Non Convertible	USD 800,000	962	918
NextEra Energy Capital Holdings Inc. 2.25% 06-01-2030 Callable 2030	United States	Corporate - Non Convertible	USD 2,495,000	3,374	2,761
North Battleford Power LP 4.96% 12-31-2032	Canada	Corporate - Non Convertible	1,438,247	1,439	1,438
North West Redwater Partnership Co. Ltd. 3.70% 02-23-2043 Callable 2042	Canada	Corporate - Non Convertible	1,360,000	1,342	1,101
North West Redwater Partnership 3.20% 07-22-2024 Callable 2024	Canada	Corporate - Non Convertible	2,476,000	2,478	2,410
North West Redwater Partnership 2.80% 06-01-2027 Callable 2027	Canada	Corporate - Non Convertible	4,450,000	4,416	4,092
North West Redwater Partnership 2.80% 06-01-2031	Canada	Corporate - Non Convertible	3,900,000	3,901	3,316
Nouvelle Autoroute 30 Financement Inc. 4.11% 03-31-2042	Canada	Corporate - Non Convertible	1,737,642	1,738	1,504
Nova Scotia Power Inc. 3.57% 04-05-2049 Callable 2048	Canada	Corporate - Non Convertible	1,080,000	1,082	853
NXP BV 2.65% 02-15-2032	China	Corporate - Non Convertible	USD 536,000	654	554
OMERS Finance Trust 1.55% 04-21-2027	Canada	Corporate - Non Convertible	7,650,000	7,727	6,894
OMERS Finance Trust 2.60% 05-14-2029	Canada	Corporate - Non Convertible	2,470,000	2,467	2,268
OMERS Realty Corp. 3.63% 06-05-2030 Callable 2030	Canada	Corporate - Non Convertible	285,000	285	264
Ontario Hydro 0% 05-26-2025	Canada	Provincial Governments	2,580,000	2,391	2,325
Ontario Power Generation Inc. 2.89% 04-08-2025 Callable 2025	Canada	Corporate - Non Convertible	1,200,000	1,205	1,149
Ontario Power Generation Inc. 3.32% 10-04-2027 Callable 2027	Canada	Corporate - Non Convertible	2,020,000	2,020	1,904
Ontario Power Generation Inc. 2.98% 09-13-2029	Canada	Corporate - Non Convertible	2,578,000	2,570	2,319
Ontario Power Generation Inc. 3.22% 04-08-2030 Callable 2030	Canada	Corporate - Non Convertible	2,395,000	2,240	2,163
Ontario Power Generation Inc. 4.92% 07-19-2032	Canada	Corporate - Non Convertible	590,000	590	592
Ontario Teachers' Finance Trust 1.10% 10-19-2027	Canada	Provincial Governments	1,110,000	1,107	967
OPB Finance Trust 2.98% 01-25-2027	Canada	Provincial Governments	6,208,000	6,217	5,935
PayPal Holdings Inc. 2.40% 10-01-2024 Callable 2024	United States	Corporate - Non Convertible	USD 1,320,000	1,750	1,744
PayPal Holdings Inc. 2.65% 10-01-2026	United States	Corporate - Non Convertible	USD 1,390,000	1,839	1,767
PayPal Holdings Inc. 2.30% 06-01-2030 Callable 2030	United States	Corporate - Non Convertible	USD 949,000	1,283	1,069
Pembina Pipeline Corp. 2.56% 06-01-2023	Canada	Corporate - Non Convertible	210,000	218	207
Pembina Pipeline Corp. 3.54% 02-03-2025 Callable	Canada	Corporate - Non Convertible	435,000	434	419
Pembina Pipeline Corp. 4.02% 03-27-2028 Callable 2027	Canada	Corporate - Non Convertible	4,581,000	4,822	4,304
Pembina Pipeline Corp. 3.62% 04-03-2029 Callable 2029	Canada	Corporate - Non Convertible	2,150,000	2,180	1,949
Pembina Pipeline Corp. 3.31% 02-01-2030 Callable 2029	Canada	Corporate - Non Convertible	511,000	537	446
Pembina Pipeline Corp. 3.53% 12-10-2031	Canada	Corporate - Non Convertible	466,000	466	398

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BONDS (cont'd)					
Pembina Pipeline Corp. 4.81% 03-25-2044	Canada	Corporate - Non Convertible	1,866,000	2,003	1,575
Pembina Pipeline Corp. 4.74% 01-21-2047 Callable 2046 MTN	Canada	Corporate - Non Convertible	329,000	362	272
Pembina Pipeline Corp. 4.75% 03-26-2048 Callable 2047	Canada	Corporate - Non Convertible	721,000	773	594
Pembina Pipeline Corp. 4.54% 04-03-2049 Callable 2048	Canada	Corporate - Non Convertible	2,380,000	2,423	1,889
Pembina Pipeline Corp. 4.67% 05-28-2050	Canada	Corporate - Non Convertible	380,000	396	308
Pembina Pipeline Corp. 4.49% 12-10-2051	Canada	Corporate - Non Convertible	520,000	427	408
Prime Structured Mortgage Trust 1.86% 11-15-2024	Canada	Corporate - Non Convertible	1,350,000	1,350	1,264
Province of Alberta 1.65% 06-01-2031	Canada	Provincial Governments	2,240,000	2,147	1,874
Province of Alberta 3.05% 12-01-2048	Canada	Provincial Governments	5,385,000	5,584	4,448
Province of Alberta 3.10% 06-01-2050	Canada	Provincial Governments	39,409,000	40,239	32,889
Province of Alberta 2.95% 06-01-2052	Canada	Provincial Governments	10,730,000	10,245	8,670
Province of British Columbia 2.85% 06-18-2025	Canada	Provincial Governments	3,870,000	4,221	3,768
Province of British Columbia 1.55% 06-18-2031	Canada	Provincial Governments	39,249,000	37,199	32,532
Province of British Columbia 2.95% 06-18-2050	Canada	Provincial Governments	12,190,000	13,450	9,884
Province of Manitoba 3.20% 03-05-2050	Canada	Provincial Governments	9,115,000	9,733	7,597
Province of Manitoba 2.05% 09-05-2052	Canada	Provincial Governments	9,895,000	7,446	6,293
Province of Manitoba 3.80% 09-05-2053	Canada	Provincial Governments	1,620,000	1,513	1,514
Province of Ontario Generic Coupon Strip 0% 12-02-2023	Canada	Provincial Governments	7,050,000	6,744	6,721
Province of Ontario 2.65% 02-05-2025	Canada	Provincial Governments	86,000	87	84
Province of Ontario 0% 06-02-2026	Canada	Provincial Governments	3,170,000	2,904	2,754
Province of Ontario 1.55% 11-01-2029	Canada	Provincial Governments	10,140,000	10,115	8,708
Province of Ontario 3.45% 06-02-2045	Canada	Provincial Governments	3,630,000	4,145	3,229
Province of Ontario 3.75% 12-02-2053	Canada	Provincial Governments	51,570,000	49,288	48,640
Province of Quebec 0% 04-01-2026 Generic Strip	Canada	Provincial Governments	3,418,000	3,130	3,001
Province of Quebec 3.65% 05-20-2032	Canada	Provincial Governments	2,520,000	2,520	2,476
Province of Quebec 3.25% 09-01-2032	Canada	Provincial Governments	19,690,000	18,531	18,633
Province of Quebec 3.50% 12-01-2048	Canada	Provincial Governments	4,860,000	5,646	4,360
Province of Quebec 3.10% 12-01-2051	Canada	Provincial Governments	20,338,000	23,132	16,927
Province of Quebec 2.85% 12-01-2053	Canada	Provincial Governments	15,045,000	12,029	11,856
Province of Saskatchewan 3.30% 06-02-2048	Canada	Provincial Governments	999,000	1,046	860
Province of Saskatchewan 3.10% 06-02-2050	Canada	Provincial Governments	6,440,000	6,670	5,334
Province of Saskatchewan 2.80% 12-02-2052	Canada	Provincial Governments	10,350,000	10,397	8,012
PSP Capital Inc. 0.90% 06-15-2026	Canada	Federal Government	3,400,000	3,397	3,058
PSP Capital Inc. 2.05% 01-15-2030	Canada	Federal Government	411,000	412	363
PSP Capital Inc. 2.60% 03-01-2032	Canada	Federal Government	3,010,000	3,001	2,694
Reliance LP 2.68% 12-01-2027	Canada	Corporate - Non Convertible	960,000	960	840
Reliance LP 2.67% 08-01-2028	Canada	Corporate - Non Convertible	1,250,000	1,250	1,071
Renasas Electronics Corp. 1.54% 11-26-2024	Japan	Corporate - Non Convertible	USD 1,010,000	1,273	1,278
Renasas Electronics Corp. 2.17% 11-25-2026	Japan	Corporate - Non Convertible	USD 1,170,000	1,475	1,395
RioCan Real Estate Investment Trust 2.83% 11-08-2028	Canada	Corporate - Non Convertible	2,509,000	2,252	2,146
RioCan Real Estate Investment Trust 4.63% 05-01-2029	Canada	Corporate - Non Convertible	390,000	390	367
Rogers Communications Inc. 3.10% 04-15-2025	Canada	Corporate - Non Convertible	990,000	984	940
Rogers Communications Inc. 3.75% 04-15-2029	Canada	Corporate - Non Convertible	3,733,000	3,690	3,449
Royal Bank of Canada 3.37% 09-29-2025	Canada	Corporate - Non Convertible	1,390,000	1,390	1,329
Royal Bank of Canada 4.61% 07-26-2027	Canada	Corporate - Non Convertible	2,784,000	2,775	2,738
Royal Bank of Canada 1.83% 07-31-2028	Canada	Corporate - Non Convertible	2,810,000	2,810	2,365
Royal Bank of Canada F/R 12-23-2029 Callable 2024	Canada	Corporate - Non Convertible	1,350,000	1,353	1,277
Royal Bank of Canada F/R 06-30-2030 Callable 2025	Canada	Corporate - Non Convertible	3,120,000	3,155	2,852
Royal Bank of Canada F/R 11-03-2031	Canada	Corporate - Non Convertible	2,170,000	2,169	1,900
Royal Bank of Canada F/R 05-03-2032	Canada	Corporate - Non Convertible	1,101,000	1,003	983
Royal Bank of Canada F/R 01-28-2033	Canada	Corporate - Non Convertible	779,000	773	640
Royal Bank of Canada F/R 11-24-2080 Callable 2025	Canada	Corporate - Non Convertible	518,000	518	481
Sagen MI Canada Inc. 3.26% 03-05-2031	Canada	Corporate - Non Convertible	1,414,000	1,378	1,175
Sagen MI Canada Inc. F/R 03-24-2081	Canada	Corporate - Non Convertible	1,617,000	1,486	1,359
Saputo Inc. 2.88% 11-19-2024 Callable 2024	Canada	Corporate - Non Convertible	830,000	830	793
Saputo Inc. 1.42% 06-19-2026	Canada	Corporate - Non Convertible	1,920,000	1,920	1,678
Saputo Inc. 2.24% 06-16-2027 Callable 2027	Canada	Corporate - Non Convertible	1,113,000	1,114	981
Saputo Inc. 2.30% 06-22-2028	Canada	Corporate - Non Convertible	227,000	227	195
Saudi Arabian Oil Co 1.63% 11-24-2025 144A	Saudi Arabia	Corporate - Non Convertible	USD 230,000	301	287
Sea to Sky Highway Investment LP 2.63% 08-31-2030	Canada	Corporate - Non Convertible	2,806,548	2,716	2,544
Shaw Communications Inc. 4.35% 01-31-2024 Callable	Canada	Corporate - Non Convertible	200,000	219	198
Shaw Communications Inc. 2.90% 12-09-2030 Callable 2030	Canada	Corporate - Non Convertible	1,100,000	1,112	913
Shaw Communications Inc. 6.75% 11-09-2039	Canada	Corporate - Non Convertible	600,000	835	639

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BONDS (cont'd)					
Sienna Senior Living Inc. 3.11% 11-04-2024	Canada	Corporate - Non Convertible	620,000	620	590
Sienna Senior Living Inc. 3.45% 02-27-2026 Callable 2026	Canada	Corporate - Non Convertible	740,000	740	689
Sienna Senior Living Inc. 2.82% 03-31-2027	Canada	Corporate - Non Convertible	420,000	420	376
SmartCentres Real Estate Investment Trust 3.19% 06-11-2027 Callable 2027	Canada	Corporate - Non Convertible	790,000	790	716
SmartCentres Real Estate Investment Trust 3.83% 12-21-2027 Callable 2027	Canada	Corporate - Non Convertible	773,000	818	712
South Coast British Columbia Transport Authority 1.60% 07-03-2030	Canada	Municipal Governments	1,860,000	1,860	1,570
Sprint Spectrum Co. LLC 4.74% 03-20-2025 144A	United States	Corporate - Non Convertible	USD 712,500	922	973
Spy Hill Power LP 4.14% 03-31-2036	Canada	Corporate - Non Convertible	1,466,911	1,463	1,392
Summit Industrial Income Real Estate Investment Trust 1.82% 04-01-2026	Canada	Corporate - Non Convertible	552,000	552	489
Summit Industrial Income Real Estate Investment Trust 2.25% 01-12-2027	Canada	Corporate - Non Convertible	1,104,000	1,105	974
Summit Industrial Income Real Estate Investment Trust 2.44% 07-14-2028	Canada	Corporate - Non Convertible	1,105,000	1,079	943
Sun Life Financial Inc. F/R 09-19-2028 Callable 2023	Canada	Corporate - Non Convertible	5,790,000	5,789	5,664
Sun Life Financial Inc. F/R 08-13-2029 Callable 2024	Canada	Corporate - Non Convertible	3,433,000	3,443	3,255
Sun Life Financial Inc. F/R 05-10-2032 Callable 2027	Canada	Corporate - Non Convertible	2,070,000	2,069	1,844
Sun Life Financial Inc. F/R 11-21-2033	Canada	Corporate - Non Convertible	2,500,000	2,500	2,170
Sun Life Financial Inc. F/R 08-10-2034	Canada	Corporate - Non Convertible	1,380,000	1,380	1,334
Sun Life Financial Inc. F/R 10-01-2035	Canada	Corporate - Non Convertible	2,247,000	2,173	1,763
Sun Life Financial Inc. F/R 06-30-2081	Canada	Corporate - Non Convertible	1,460,000	1,460	1,190
Suncor Energy Inc. 3.10% 05-24-2029 Callable 2029	Canada	Corporate - Non Convertible	4,528,000	4,447	4,178
Suncor Energy Inc. 3.95% 03-04-2051	Canada	Corporate - Non Convertible	1,390,000	1,368	1,057
Suzano Austria GmbH 2.50% 09-15-2028	Brazil	Corporate - Non Convertible	USD 910,000	1,139	989
Sydney Airport Finance Co. Pty. Ltd. 3.63% 04-28-2026 Callable 2026 144A	Australia	Corporate - Non Convertible	USD 2,984,000	3,800	3,811
Target Corp. 2.25% 04-15-2025 Callable 2025	United States	Corporate - Non Convertible	USD 910,000	1,275	1,189
TELUS Corp. 2.35% 01-27-2028 Callable 2027	Canada	Corporate - Non Convertible	1,330,000	1,326	1,163
TELUS Corp. 3.30% 05-02-2029 Callable 2029	Canada	Corporate - Non Convertible	1,371,000	1,378	1,231
TELUS Corp. 3.15% 02-19-2030 Callable 2029	Canada	Corporate - Non Convertible	2,549,000	2,492	2,227
TELUS Corp. 2.05% 10-07-2030	Canada	Corporate - Non Convertible	1,799,000	1,718	1,423
TELUS Corp. 5.25% 11-15-2032	Canada	Corporate - Non Convertible	2,050,000	2,043	2,028
Tencent Holdings Ltd. 2.39% 06-03-2030 Callable 2030	China	Corporate - Non Convertible	USD 920,000	1,266	999
Tencent Music Entertainment Group 1.38% 09-03-2025 Callable 2025	China	Corporate - Non Convertible	USD 650,000	854	800
Tencent Music Entertainment Group 2.00% 09-03-2030 Callable 2030	China	Corporate - Non Convertible	USD 480,000	629	485
Teranet Holdings LP 3.72% 02-23-2029	Canada	Corporate - Non Convertible	2,720,000	2,720	2,470
Thomson Reuters Corp. 2.24% 05-14-2025 Callable 2025	Canada	Corporate - Non Convertible	2,050,000	2,050	1,915
T-Mobile US Inc. 3.50% 04-15-2025 Class B	United States	Corporate - Non Convertible	USD 920,000	1,304	1,217
T-Mobile US Inc. 3.75% 04-15-2027 Class B	United States	Corporate - Non Convertible	USD 4,419,000	6,200	5,648
T-Mobile US Inc. 2.55% 02-15-2031 Class B	United States	Corporate - Non Convertible	USD 830,000	1,127	909
T-Mobile US Inc. 2.25% 11-15-2031 Class B	United States	Corporate - Non Convertible	USD 662,000	844	692
T-Mobile US Inc. 5.20% 01-15-2033	United States	Corporate - Non Convertible	USD 1,870,000	2,416	2,473
TMX Group Ltd. 2.30% 12-11-2024 Callable 2024	Canada	Corporate - Non Convertible	4,760,000	4,938	4,574
TMX Group Ltd. 3.78% 06-05-2028 Callable 2028	Canada	Corporate - Non Convertible	1,040,000	1,044	987
TMX Group Ltd 2.02% 02-12-2031	Canada	Corporate - Non Convertible	903,000	873	723
Toronto Hydro Corp. 2.47% 10-20-2031	Canada	Corporate - Non Convertible	940,000	939	799
The Toronto-Dominion Bank 2.85% 03-08-2024	Canada	Corporate - Non Convertible	1,064,000	1,085	1,034
The Toronto-Dominion Bank F/R 01-31-2025	Canada	Corporate - Non Convertible	1,850,000	1,850	1,827
The Toronto-Dominion Bank 1.94% 03-13-2025	Canada	Corporate - Non Convertible	2,220,000	2,220	2,068
The Toronto-Dominion Bank 2.67% 09-09-2025	Canada	Corporate - Non Convertible	3,309,000	3,156	3,104
The Toronto-Dominion Bank 4.34% 01-27-2026	Canada	Corporate - Non Convertible	4,479,000	4,449	4,395
The Toronto-Dominion Bank 2.26% 01-07-2027	Canada	Corporate - Non Convertible	1,760,000	1,760	1,576
The Toronto-Dominion Bank 4.21% 06-01-2027	Canada	Corporate - Non Convertible	4,511,000	4,454	4,365
The Toronto-Dominion Bank 1.89% 03-08-2028	Canada	Corporate - Non Convertible	5,198,000	5,198	4,442
The Toronto-Dominion Bank 5.38% 07-01-2028 (CAN 99007783)	Canada	Mortgage Backed	4,101,497	4,358	4,244
The Toronto-Dominion Bank 1.90% 09-11-2028	Canada	Corporate - Non Convertible	1,876,000	1,826	1,579
The Toronto-Dominion Bank F/R 04-22-2030 Callable 2025	Canada	Corporate - Non Convertible	2,494,000	2,609	2,352
The Toronto-Dominion Bank F/R 01-26-2032 Callable 2027	Canada	Corporate - Non Convertible	580,000	614	524
The Toronto-Dominion Bank F/R 10-31-2082	Canada	Corporate - Non Convertible	2,100,000	2,100	2,094
Tourmaline Oil Corp. 2.08% 01-25-2028	Canada	Corporate - Non Convertible	573,000	573	495

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SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2022

	Country	Sector	Par Value/ No. of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Tourmaline Oil Corp. 2.53% 02-12-2029	Canada	Corporate - Non Convertible	650,000	650	561
Toyota Credit Canada Inc. 1.18% 02-23-2026	Canada	Corporate - Non Convertible	2,170,000	2,074	1,919
Toyota Motor Corp. 1.34% 03-25-2026	Japan	Corporate - Non Convertible	USD 720,000	901	885
TransCanada PipeLines Ltd. 3.30% 07-17-2025 Callable 2025 MTN	Canada	Corporate - Non Convertible	248,000	265	237
TransCanada PipeLines Ltd. 3.80% 04-05-2027 Callable 2027	Canada	Corporate - Non Convertible	7,090,000	7,522	6,725
TransCanada PipeLines Ltd. 4.18% 07-03-2048 Callable 2048	Canada	Corporate - Non Convertible	1,329,000	1,350	1,033
TransCanada PipeLines Ltd. 4.20% 03-04-2081	Canada	Corporate - Non Convertible	3,676,000	3,535	2,980
TransCanada Trust F/R 05-18-2077 Callable 2027	Canada	Corporate - Non Convertible	4,680,000	4,674	4,217
Transcontinental Inc. 2.28% 07-13-2026	Canada	Corporate - Non Convertible	440,000	440	394
Transurban Finance Co. Pty. Ltd. 4.56% 11-14-2028 Callable 2028	Australia	Corporate - Non Convertible	4,340,000	4,414	4,168
Trillium Windpower LP 5.80% 02-15-2033	United States	Corporate - Non Convertible	1,294,151	1,296	1,328
United States Treasury 2.75% 08-15-2032	United States	Foreign Governments	USD 12,116,000	15,100	15,308
United States Treasury 2.38% 02-15-2042	United States	Foreign Governments	USD 25,567,000	28,619	27,099
United States Treasury 0.13% 02-15-2052 Inflation Indexed	United States	Foreign Governments	USD 8,422,000	12,637	7,801
United States Treasury 3.00% 08-15-2052	United States	Foreign Governments	USD 5,682,000	6,812	6,786
Ventas Canada Finance Ltd. 2.55% 03-15-2023 Callable 2023	United States	Corporate - Non Convertible	4,260,000	4,214	4,219
Ventas Canada Finance Ltd. 2.45% 01-04-2027	United States	Corporate - Non Convertible	923,000	921	819
Ventas Canada Finance Ltd. 3.30% 12-01-2031	United States	Corporate - Non Convertible	1,200,000	1,196	998
Ventas Inc. 2.80% 04-12-2024 Callable 2024	United States	Corporate - Non Convertible	2,279,000	2,286	2,190
Ventas Realty LP 4.00% 03-01-2028 Callable 2027	United States	Corporate - Non Convertible	USD 1,330,000	1,692	1,691
Verizon Communications Inc. F/R 03-20-2026	United States	Corporate - Non Convertible	USD 880,000	1,101	1,195
Verizon Communications Inc. 2.38% 03-22-2028	United States	Corporate - Non Convertible	3,500,000	3,499	3,071
Verizon Communications Inc. 2.50% 05-16-2030 Callable 2030	United States	Corporate - Non Convertible	2,411,000	2,459	2,015
Verizon Communications Inc. 1.75% 01-20-2031	United States	Corporate - Non Convertible	USD 2,530,000	3,283	2,624
Verizon Communications Inc. 2.55% 03-21-2031	United States	Corporate - Non Convertible	USD 1,210,000	1,495	1,342
Verizon Communications Inc. 3.55% 03-22-2051	United States	Corporate - Non Convertible	USD 260,000	323	256
Walgreens Boots Alliance Inc. 3.20% 04-15-2030 Callable 2030	United States	Corporate - Non Convertible	USD 1,110,000	1,548	1,295
The Walt Disney Co. 3.06% 03-30-2027	United States	Corporate - Non Convertible	2,115,000	2,239	1,957
Waste Management of Canada Corp. 2.60% 09-23-2026 Callable 2026	Canada	Corporate - Non Convertible	2,650,000	2,644	2,424
Wells Fargo & Co. 2.57% 05-01-2026 Callable 2025	United States	Corporate - Non Convertible	3,230,000	3,288	3,014
Wells Fargo & Co. 2.98% 05-19-2026	United States	Corporate - Non Convertible	5,645,000	5,847	5,231
Wells Fargo & Co. 2.49% 02-18-2027	United States	Corporate - Non Convertible	2,149,000	2,159	1,916
Wells Fargo & Co. F/R 03-15-2169	United States	Corporate - Non Convertible	USD 663,000	845	776
Welltower Inc. 4.25% 04-15-2028 Callable 2028	United States	Corporate - Non Convertible	USD 1,940,000	2,526	2,500
Welltower Inc. 4.13% 03-15-2029 Callable 2028	United States	Corporate - Non Convertible	USD 1,470,000	1,942	1,845
WSP Global Inc. 2.41% 04-19-2028	Canada	Corporate - Non Convertible	2,445,000	2,464	2,132
Total bonds				1,491,963	1,368,618
EXCHANGE-TRADED FUNDS/NOTES					
¹ Mackenzie Canadian Aggregate Bond Index ETF	Canada	Exchange-Traded Funds/Notes	243,000	21,890	21,888
¹ Mackenzie Emerging Markets Local Currency Bond Index ETF	Canada	Exchange-Traded Funds/Notes	194,194	18,361	14,230
¹ Mackenzie Global Sustainable Bond ETF	Canada	Exchange-Traded Funds/Notes	586,000	11,801	10,067
¹ Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	Canada	Exchange-Traded Funds/Notes	137,076	14,168	11,501
Total exchange-traded funds/notes				66,220	57,686
Transaction costs				(20)	—
Total investments				1,558,163	1,426,304
Derivative instruments (see schedule of derivative instruments)					(9,539)
Cash and cash equivalents					19,765
Other assets less liabilities					15,551
Net assets attributable to securityholders					1,452,081

¹ This exchange-traded fund is managed by Mackenzie.

MACKENZIE CANADIAN BOND FUND

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SUMMARY OF INVESTMENT PORTFOLIO

SEPTEMBER 30, 2022

PORTFOLIO ALLOCATION	% OF NAV
Bonds	94.2
<i>Bonds</i>	94.3
<i>Short bond futures</i>	(0.1)
Exchange-traded funds/notes	4.0
Cash and short-term investments	1.4
Other assets (liabilities)	0.4

REGIONAL ALLOCATION	% OF NAV
Canada	83.0
United States	12.4
Cash and short-term investments	1.4
United Kingdom	1.2
Australia	0.5
Other assets (liabilities)	0.4
Mexico	0.3
Japan	0.2
China	0.2
Chile	0.2
Germany	0.1
Brazil	0.1

SECTOR ALLOCATION	% OF NAV
Corporate bonds	46.6
Federal bonds	24.6
Provincial bonds	18.5
Exchange-traded funds/notes	4.0
Foreign government bonds	3.9
Cash and short-term investments	1.4
Other assets (liabilities)	0.4
Mortgage backed	0.4
Municipal bonds	0.2

MARCH 31, 2022

PORTFOLIO ALLOCATION	% OF NAV
Bonds	91.6
<i>Bonds</i>	91.5
<i>Short bond futures</i>	0.1
<i>Purchased options</i>	0.0
<i>Written options</i>	(0.0)
Cash and short-term investments	4.8
Exchange-traded funds/notes	2.9
Other assets (liabilities)	0.7

REGIONAL ALLOCATION	% OF NAV
Canada	78.5
United States	13.2
Cash and short-term investments	4.8
United Kingdom	1.0
Other assets (liabilities)	0.7
Australia	0.5
China	0.3
Mexico	0.3
Japan	0.2
Chile	0.2
Germany	0.1
Brazil	0.1
South Korea	0.1

SECTOR ALLOCATION	% OF NAV
Corporate bonds	41.6
Federal bonds	22.8
Provincial bonds	19.9
Foreign government bonds	5.2
Cash and short-term investments	4.8
Exchange-traded funds/notes	2.9
Mortgage backed	1.8
Other assets (liabilities)	0.7
Municipal bonds	0.2
Other	0.1

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

NOTES TO FINANCIAL STATEMENTS

1. Fiscal Periods and General Information

The information provided in these financial statements and notes thereto is for the six-month periods ended or as at September 30, 2022 and 2021, except for the comparative information presented in the Statements of Financial Position and notes thereto, which is as at March 31, 2022, as applicable. In the year a Fund or series is established or reinstated, 'period' represents the period from inception or reinstatement. Where a series of a Fund was terminated during either period, the information for the series is provided up to close of business on the termination date. Refer to Note 10 for the formation date of the Fund and the inception date of each series.

The Fund is organized as an open-ended mutual fund trust established under the laws of the Province of Ontario pursuant to a Declaration of Trust as amended and restated from time to time. The address of the Fund's registered office is 180 Queen Street West, Toronto, Ontario, Canada. The Fund is authorized to issue an unlimited number of units (referred to as "security" or "securities") of multiple series. Series of the Fund are available for sale under Simplified Prospectus or exempt distribution options.

Mackenzie Financial Corporation ("Mackenzie") is the manager of the Fund and is wholly owned by IGM Financial Inc., a subsidiary of Power Corporation of Canada. Canada Life Investment Management Ltd. ("CLIML") is wholly owned by The Canada Life Assurance Company ("Canada Life"), a subsidiary of Power Corporation of Canada. Investments in companies within the Power Group of companies held by the Fund are identified in the Schedule of Investments.

2. Basis of Preparation and Presentation

These unaudited interim financial statements ("financial statements") have been prepared in accordance with International Financial Reporting Standards ("IFRS"), including International Accounting Standard ("IAS") 34, *Interim Financial Reporting*, as issued by the International Accounting Standards Board ("IASB"). These financial statements were prepared using the same accounting policies, critical accounting judgements and estimates as applied in the Fund's most recent audited annual financial statements for the year ended March 31, 2022. A summary of the Fund's significant accounting policies under IFRS is presented in Note 3.

These financial statements are presented in Canadian dollars, which is the Fund's functional and presentation currency, and rounded to the nearest thousand unless otherwise indicated. These financial statements are prepared on a going concern basis using the historical cost basis, except for financial assets and liabilities that have been measured at fair value.

These financial statements were authorized for issue by the Board of Directors of Mackenzie Financial Corporation on November 11, 2022.

3. Significant Accounting Policies

(a) Financial instruments

Financial instruments include financial assets and liabilities such as debt and equity securities, open-ended investment funds and derivatives. The Fund classifies and measures financial instruments in accordance with IFRS 9, *Financial Instruments* ("IFRS 9"). Upon initial recognition, financial instruments are classified as fair value through profit or loss ("FVTPL"). All financial instruments are recognized in the Statement of Financial Position when the Fund becomes a party to the contractual requirements of the instrument. Financial assets are derecognized when the right to receive cash flows from the instrument has expired or the Fund has transferred substantially all risks and rewards of ownership. Financial liabilities are derecognized when the obligation is discharged, cancelled or expires. As such, investment purchase and sale transactions are recorded as of the trade date.

Financial instruments are subsequently measured at FVTPL with changes in fair value recognized in the Statement of Comprehensive Income – Other changes in fair value of investments and other net assets – Net unrealized gain (loss).

The cost of investments is determined on a weighted average cost basis.

Realized and unrealized gains and losses on investments are calculated based on the weighted average cost of investments and exclude commissions and other portfolio transaction costs, which are separately reported in the Statement of Comprehensive Income – Commissions and other portfolio transaction costs.

Gains and losses arising from changes in the fair value of the investments are included in the Statement of Comprehensive Income for the period in which they arise.

The Fund accounts for its holdings in unlisted open-ended investment funds and exchange-traded funds, if any, at FVTPL. Mackenzie has concluded that any unlisted open-ended investment funds and exchange-traded funds in which the Fund invests, do not meet either the definition of a structured entity or the definition of an associate.

The Fund's redeemable securities entitle securityholders the right to redeem their interest in the Fund for cash equal to their proportionate share of the net asset value of the Fund, amongst other contractual rights. The Fund's redeemable securities meet the criteria for classification as financial liabilities under IAS 32, *Financial Instruments: Presentation*. The Fund's obligation for net assets attributable to securityholders is presented at the redemption amount.

IAS 7, *Statement of Cash Flows*, requires disclosures related to changes in liabilities and assets, such as the securities of the Fund, arising from financing activities. Changes in securities of the Fund, including both changes from cash flows and non-cash changes, are included in the Statement of Changes in Financial Position. Any changes in the securities not settled in cash as at the end of the period are presented as either Accounts receivable for securities issued or Accounts payable for securities redeemed in the Statement of Financial Position. These accounts receivable and accounts payable amounts typically settle shortly after period-end.

(b) Fair value measurement

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date.

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

NOTES TO FINANCIAL STATEMENTS

3. Significant Accounting Policies (cont'd)

(b) Fair value measurement (cont'd)

Investments listed on a public securities exchange or traded on an over-the-counter market are valued on the basis of the last traded market price or close price recorded by the security exchange on which the security is principally traded, where this price falls within the quoted bid-ask spread for the investment. In circumstances where this price is not within the bid-ask spread, Mackenzie determines the point within the bid-ask spread that is most representative of fair value based on the specific facts and circumstances. Mutual fund securities of an underlying fund are valued on a business day at the price calculated by the manager of such underlying fund in accordance with the constating documents of such underlying fund. Unlisted or non-exchange traded investments, or investments where a last sale or close price is unavailable or investments for which market quotations are, in Mackenzie's opinion, inaccurate, unreliable, or not reflective of all available material information, are valued at their fair value as determined by Mackenzie using appropriate and accepted industry valuation techniques including valuation models. The fair value determined using valuation models requires the use of inputs and assumptions based on observable market data including volatility and other applicable rates or prices. In limited circumstances, the fair value may be determined using valuation techniques that are not supported by observable market data.

Cash and cash equivalents which includes cash on deposit with financial institutions and short-term investments that are readily convertible to cash, are subject to an insignificant risk of changes in value, and are used by the Fund in the management of short-term commitments. Cash and cash equivalents are reported at fair value which closely approximates their amortized cost due to their nature of being highly liquid and having short terms to maturity. Bank overdraft positions are presented under current liabilities as bank indebtedness in the Statement of Financial Position.

The Fund may use derivatives (such as written options, futures, forward contracts, swaps or customized derivatives) to hedge against losses caused by changes in securities prices, interest rates or exchange rates. The Fund may also use derivatives for non-hedging purposes in order to invest indirectly in securities or financial markets, to gain exposure to other currencies, to seek to generate additional income, and/or for any other purpose considered appropriate by the Fund's portfolio manager(s), provided that the use of the derivative is consistent with the Fund's investment objectives. Any use of derivatives will comply with Canadian mutual fund laws, subject to the regulatory exemptions granted to the Fund, as applicable.

Valuations of derivative instruments are carried out daily, using normal exchange reporting sources for exchange-traded derivatives and specific broker enquiry for over-the-counter derivatives.

The value of forward contracts is the gain or loss that would be realized if, on the valuation date, the positions were to be closed out. The change in value of forward contracts is included in the Statement of Comprehensive Income – Other changes in fair value of investments and other net assets – Net unrealized gain (loss).

The value of futures contracts or swaps fluctuates daily, and cash settlements made daily, where applicable, by the Fund are equal to the change in unrealized gains or losses that are best determined at the settlement price. These unrealized gains or losses are recorded and reported as such until the Fund closes out the contract or the contract expires. Margin paid or deposited in respect of futures contracts or swaps is reflected as a receivable in the Statement of Financial Position – Margin on derivatives. Any change in the variation margin requirement is settled daily.

Premiums paid for purchasing an option are recorded in the Statement of Financial Position – Investments at fair value.

Premiums received from writing options are included in the Statement of Financial Position as a liability and subsequently adjusted daily to fair value. If a written option expires unexercised, the premium received is recognized as a realized gain. If a written call option is exercised, the difference between the proceeds of the sale plus the value of the premium, and the cost of the security is recognized as a realized gain or loss. If a written put option is exercised, the cost of the security acquired is the exercise price of the option less the premium received.

Refer to the Schedule of Derivative Instruments and Schedule of Options Purchased/Written, as applicable, included in the Schedule of Investments for a listing of derivative and options positions as at September 30, 2022.

The Fund categorizes the fair value of its assets and liabilities into three categories, which are differentiated based on the observable nature of the inputs and extent of estimation required.

Level 1 – Unadjusted quoted prices in active markets for identical assets or liabilities;

Level 2 – Inputs other than quoted prices that are observable for the asset or liability either directly or indirectly. Examples of Level 2 valuations include quoted prices for similar securities, quoted prices on inactive markets and from recognized investment dealers, and the application of factors derived from observable data to non-North American quoted prices in order to estimate the impact of differences in market closing times.

Financial instruments classified as Level 2 investments are valued based on the prices provided by an independent reputable pricing services company who prices the securities based on recent transactions and quotes received from market participants and through incorporating observable market data and using standard market convention practices. Short-term investments classified as Level 2 investments are valued based on amortized cost plus accrued interest which closely approximates fair value.

The estimated fair values for these securities may be different from the values that would have been used had a ready market for the investment existed; and

Level 3 – Inputs that are not based on observable market data.

The inputs are considered observable if they are developed using market data, such as publicly available information about actual events or transactions, and that reflect the assumption that market participants would use when pricing the asset or liability.

See Note 10 for the fair value classifications of the Fund.

(c) Income recognition

Interest income from interest bearing investments is recognized using the effective interest method. Dividends are accrued as of the ex-dividend date. Unrealized gains or losses on investments, realized gains or losses on the sale of investments, including foreign exchange gains or losses on such investments, are calculated on an average cost basis. Distributions received from an underlying fund are included in interest income, dividend income, realized gains (losses) on sale of investments or fee rebate income, as appropriate, on the ex-dividend or distribution date.

Income, realized gains (losses) and unrealized gains (losses) are allocated daily among the series on a pro-rata basis.

MACKENZIE CANADIAN BOND FUND

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NOTES TO FINANCIAL STATEMENTS

3. Significant Accounting Policies (cont'd)

(d) Commissions and other portfolio transaction costs

Commissions and other portfolio transaction costs are costs incurred to acquire, issue or dispose of financial assets or liabilities. They include fees and commissions paid to agents, exchanges, brokers, dealers and other intermediaries. The total brokerage commissions incurred by the Fund in connection with portfolio transactions for the periods, together with other transaction charges, is disclosed in the Statements of Comprehensive Income. Brokerage business is allocated to brokers based on the best net result for the Fund. Subject to this criteria, commissions may be paid to brokerage firms which provide (or pay for) certain services, other than order execution, which may include investment research, analysis and reports, and databases or software in support of these services. Where applicable and ascertainable, the value of third-party services that were paid for by brokers during the periods is disclosed in Note 10. The value of certain proprietary services provided by brokers cannot be reasonably estimated.

(e) Securities lending, repurchase and reverse repurchase transactions

The Fund is permitted to enter into securities lending, repurchase and reverse repurchase transactions as set out in the Fund's Simplified Prospectus. These transactions involve the temporary exchange of securities for collateral with a commitment to redeliver the same securities on a future date.

Income is earned from these transactions in the form of fees paid by the counterparty and, in certain circumstances, interest paid on cash or securities held as collateral. Income earned from these transactions included in the Statement of Comprehensive Income and recognized when earned. Securities lending transactions are administered by The Bank of New York Mellon (the "Securities Lending Agent"). The value of cash or securities held as collateral must be at least 102% of the fair value of the securities loaned, sold or purchased.

Note 10 summarizes the details of securities loaned and collateral received as at the end of period, as well as a reconciliation of securities lending income during the period, if applicable. Collateral received is comprised of debt obligations of the Government of Canada and other countries, Canadian provincial and municipal governments, and financial institutions.

(f) Offsetting

Financial assets and liabilities are offset and the net amount reported in the Statement of Financial Position only when there is a legally enforceable right to offset the recognized amounts and there is an intention to settle on a net basis, or to realize the asset and settle the liability simultaneously. In the normal course of business, the Fund enters into various master netting agreements or similar agreements that do not meet the criteria for offsetting in the Statement of Financial Position but still allow for the related amounts to be set off in certain circumstances, such as bankruptcy or termination of the contracts. Note 10 summarizes the details of such offsetting, if applicable, subject to master netting arrangements or other similar agreements and the net impact to the Statements of Financial Position if all such rights were exercised.

Income and expenses are not offset in the Statement of Comprehensive Income unless required or permitted to by an accounting standard, as specifically disclosed in the IFRS policies of the Fund.

(g) Currency

The functional and presentation currency of the Fund is Canadian dollars. Foreign currency purchases and sales of investments and foreign currency dividend and interest income and expenses are translated to Canadian dollars at the rate of exchange prevailing at the time of the transactions.

Foreign exchange gains (losses) on purchases and sales of foreign currencies are included in the Statement of Comprehensive Income – Other changes in fair value of investments and other net assets – Net realized gain (loss).

The fair value of investments and other assets and liabilities, denominated in foreign currencies, are translated to Canadian dollars at the rate of exchange prevailing on each business day.

(h) Net assets attributable to securityholders per security

Net assets attributable to securityholders per security is computed by dividing the net assets attributable to securityholders of a series of securities on a business day by the total number of securities of the series outstanding on that day.

(i) Net asset value per security

The daily Net Asset Value ("NAV") of an investment fund may be calculated without reference to IFRS as per the Canadian Securities Administrators' ("CSA") regulations. The difference between NAV and Net assets attributable to securityholders (as reported in the financial statements), if any, is mainly due to differences in fair value of investments and other financial assets and liabilities and is disclosed in Note 10.

(j) Increase (decrease) in net assets attributable to securityholders from operations per security

Increase (decrease) in net assets attributable to securityholders from operations per security in the Statement of Comprehensive Income represents the increase (decrease) in net assets attributable to securityholders from operations for the period, divided by the weighted average number of securities outstanding during the period.

(k) Mergers

In a fund merger, the Fund acquires all of the assets and assumes all of the liabilities of the terminating fund at fair value in exchange for securities of the Fund on the effective date of the merger.

(l) Future accounting changes

The Fund has determined there are no material implications to the Fund's financial statements arising from IFRS issued but not yet effective.

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

NOTES TO FINANCIAL STATEMENTS

4. Critical Accounting Estimates and Judgments

The preparation of these financial statements requires management to make estimates and assumptions that primarily affect the valuation of investments. Estimates and assumptions are reviewed on an ongoing basis. Actual results may differ from these estimates.

The following discusses the most significant accounting judgments and estimates made in preparing the financial statements:

Use of Estimates

Fair value of securities not quoted in an active market

The Fund may hold financial instruments that are not quoted in active markets and are valued using valuation techniques that make use of observable data, to the extent practicable. Various valuation techniques are utilized, depending on a number of factors, including comparison with similar instruments for which observable market prices exist and recent arm's length market transactions. Key inputs and assumptions used are company specific and may include estimated discount rates and expected price volatilities. Changes in key inputs, could affect the reported fair value of these financial instruments held by the Fund.

Use of Judgments

Classification and measurement of investments and application of the fair value option

In classifying and measuring financial instruments held by the Fund, Mackenzie is required to make significant judgments in order to determine the most appropriate classification in accordance with IFRS 9. Mackenzie has assessed the Fund's business model, the manner in which all financial instruments are managed and performance evaluated as a group on a fair value basis, and concluded that FVTPL in accordance with IFRS 9 provides the most appropriate measurement and presentation of the Fund's financial instruments.

Functional currency

The Fund's functional and presentation currency is the Canadian dollar, which is the currency considered to best represent the economic effects of the Fund's underlying transactions, events and conditions taking into consideration the manner in which securities are issued and redeemed and how returns and performance by the Fund are measured.

Structured entities and associates

In determining whether an unlisted open-ended investment fund or an exchange-traded fund in which the Fund invests, but that it does not consolidate, meets the definitions of either a structured entity or of an associate, Mackenzie is required to make significant judgments about whether these underlying funds have the typical characteristics of a structured entity or of an associate. Mackenzie has assessed the characteristics of these underlying funds and has concluded that they do not meet the definition of either a structured entity or of an associate because the Fund does not have contracts or financing arrangements with these underlying funds and the Fund does not have an ability to influence the activities of these underlying funds or the returns it receives from investing in these underlying funds.

5. Income Taxes

The Fund qualifies as a mutual fund trust under the provisions of the Income Tax Act (Canada) and, accordingly, is subject to tax on its income including net realized capital gains in the taxation year, which is not paid or payable to its securityholders as at the end of the taxation year. The Fund maintains a December year-end for tax purposes. The Fund may be subject to withholding taxes on foreign income. In general, the Fund treats withholding tax as a charge against income for tax purposes. The Fund will distribute sufficient amounts from net income for tax purposes, as required, so that the Fund will not pay income taxes other than refundable tax on capital gains, if applicable.

Losses of the Fund cannot be allocated to investors and are retained in the Fund for use in future years. Non-capital losses may be carried forward up to 20 years to reduce taxable income and realized capital gains of future years. Capital losses may be carried forward indefinitely to reduce future realized capital gains. Refer to Note 10 for the Fund's loss carryforwards.

6. Management Fees and Operating Expenses

Mackenzie is paid a management fee for managing the investment portfolio, providing investment analysis and recommendations, making investment decisions, making brokerage arrangements relating to the purchase and sale of the investment portfolio and making arrangements with registered dealers for the purchase and sale of securities of the Fund by investors. The management fee is calculated on each series of securities of the Fund as a fixed annual percentage of the daily net asset value of the series.

Each series of the Fund, except B-Series, is charged a fixed rate annual administration fee ("Administration Fee") and in return, Mackenzie bears all of the operating expenses of the Fund, other than certain specified fund costs. The Administration Fee is calculated on each series of securities of the Fund as a fixed annual percentage of the daily net asset value of the series.

Other fund costs include taxes (including, but not limited to GST/HST and income tax), interest and borrowing costs, all fees and expenses of the Mackenzie Funds' Independent Review Committee (IRC), costs of complying with the regulatory requirement to produce Fund Facts, fees paid to external service providers associated with tax reclaims, refunds or the preparation of foreign tax reports on behalf of the Funds, new fees related to external services that were not commonly charged in the Canadian mutual fund industry and introduced after the date of the most recently filed simplified prospectus, and the costs of complying with any new regulatory requirements, including, without limitation, any new fees introduced after the date of the most recently filed simplified prospectus.

All expenses relating to the operation of the Fund attributable to B-Series securities will be charged to that particular series. Operating expenses include legal, audit, transfer agent, custodian, administration and trustee services, cost of financial reporting and Simplified Prospectus printing, regulatory filing fees and other miscellaneous expenses specifically attributable to the B-Series securities and any applicable taxes.

Mackenzie may waive or absorb management fees and/or Administration Fees at its discretion and stop waiving or absorbing such fees at any time without notice. Refer to Note 10 for the management fee and Administration Fee rates charged to each series of securities.

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

NOTES TO FINANCIAL STATEMENTS

7. Fund's Capital

The capital of the Fund, which is comprised of the net assets attributable to securityholders, is divided into different series with each series having an unlimited number of securities. The securities outstanding for the Fund as at September 30, 2022 and 2021 and securities issued, reinvested and redeemed for the periods are presented in the Statement of Changes in Financial Position. Mackenzie manages the capital of the Fund in accordance with the investment objectives as discussed in Note 10.

8. Financial Instruments Risk

i. Risk exposure and management

The Fund's investment activities expose it to a variety of financial risks, as defined in IFRS 7, *Financial Instruments: Disclosures* ("IFRS 7"). The Fund's exposure to financial risks is concentrated in its investments, which are presented in the Schedule of Investments, as at September 30, 2022, grouped by asset type, with geographic and sector information.

Mackenzie seeks to minimize potential adverse effects of financial risks on the Fund's performance by employing professional, experienced portfolio advisors, by monitoring the Fund's positions and market events daily, by diversifying the investment portfolio within the constraints of the Fund's investment objectives, and where applicable, by using derivatives to hedge certain risk exposures. To assist in managing risks, Mackenzie also maintains a governance structure that oversees the Fund's investment activities and monitors compliance with the Fund's stated investment strategy, internal guidelines, and securities regulations.

ii. Liquidity risk

Liquidity risk arises when the Fund encounters difficulty in meeting its financial obligations as they become due. The Fund is exposed to liquidity risk due to potential daily cash redemptions of redeemable securities. In order to monitor the liquidity of its assets, the Fund utilizes a liquidity risk management program that calculates the number of days to convert the investments held by the Fund into cash using a multi-day liquidation approach. This liquidity risk analysis assesses the Fund's liquidity against predetermined minimum liquidity percentages established for different time periods and is monitored quarterly. In addition, the Fund has the ability to borrow up to 5% of its net assets for the purposes of funding redemptions.

In order to comply with securities regulations, the Fund must maintain at least 85% of its assets in liquid investments (i.e., investments that can be readily sold).

iii. Currency risk

Currency risk is the risk that financial instruments which are denominated or exchanged in a currency other than the Canadian dollar, which is the Fund's functional currency, will fluctuate due to changes in exchange rates. Generally, foreign denominated investments increase in value when the value of the Canadian dollar (relative to foreign currencies) falls. Conversely, when the value of the Canadian dollar rises relative to foreign currencies, the values of foreign denominated investments fall.

Note 10 indicates the foreign currencies, if applicable, to which the Fund had significant exposure, including both monetary and non-monetary financial instruments, and illustrates the potential impact, in Canadian dollar terms, to the Fund's net assets had the Canadian dollar strengthened or weakened by 5% relative to all foreign currencies, all other variables held constant. In practice, the actual trading results may differ and the difference could be material.

The Fund's sensitivity to currency risk illustrated in Note 10 includes potential indirect impacts from underlying funds and Exchange Traded Funds ("ETFs") in which the Fund invests, and/or derivative contracts including forward currency contracts. Other financial assets and liabilities (including dividends and interest receivable, and receivables/payables for investments sold/purchased) that are denominated in foreign currencies do not expose the Fund to significant currency risk.

iv. Interest rate risk

Interest rate risk arises on interest-bearing financial instruments. The Fund is exposed to the risk that the value of interest-bearing financial instruments will fluctuate due to changes in the prevailing levels of market interest rates. Generally, these securities increase in value when interest rates fall and decrease in value when interest rates rise.

If significant, Note 10 summarizes the Fund's interest-bearing financial instruments by remaining term to maturity and illustrates the potential impact to the Fund's net assets had prevailing interest rates increased or decreased by 1%, assuming a parallel shift in the yield curve, all other variables held constant. The Fund's sensitivity to interest rate changes was estimated using weighted average duration. In practice, the actual trading results may differ and the difference could be material.

The Fund's sensitivity to interest rate risk illustrated in Note 10 includes potential indirect impacts from underlying funds and ETFs in which the Fund invests, and/or derivative contracts. Cash and cash equivalents and other money market instruments are short term in nature and are not generally subject to significant amounts of interest rate risk.

v. Other price risk

Other price risk is the risk that the value of financial instruments will fluctuate as a result of changes in market prices (other than those arising from interest rate risk or currency risk), whether caused by factors specific to an individual investment, its issuer, or all factors affecting all instruments traded in a market or market segment. All investments present a risk of loss of capital. This risk is managed through a careful selection of investments and other financial instruments within the parameters of the investment strategies. Except for certain derivative contracts, the maximum risk resulting from financial instruments is equivalent to their fair value. The maximum risk of loss on certain derivative contracts such as forwards, swaps, and futures contracts is equal to their notional values. In the case of written call (put) options and short futures contracts, the loss to the Fund continues to increase, theoretically without limit, as the fair value of the underlying interest increases (decreases). However, these instruments are generally used within the overall investment management process to manage the risk from the underlying investments and do not typically increase the overall risk of loss to the Fund. This risk is mitigated by ensuring that the Fund holds a combination of the underlying interest, cash cover and/or margin that is equal to or greater than the value of the derivative contract.

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

NOTES TO FINANCIAL STATEMENTS

8. Financial Instruments Risk (cont'd)

v. Other price risk (cont'd)

Other price risk typically arises from exposure to equity and commodity securities. If significant, Note 10 illustrates the potential increase or decrease in the Fund's net assets, had the prices on the respective exchanges for these securities increased or decreased by 10%, all other variables held constant. In practice, the actual trading results may differ and the difference could be material.

The Fund's sensitivity to other price risk illustrated in Note 10 includes potential indirect impacts from underlying funds and ETFs in which the Fund invests, and/or derivative contracts.

vi. Credit risk

Credit risk is the risk that a counterparty to a financial instrument will fail to discharge an obligation or commitment that it has entered into with the Fund. Note 10 summarizes the Fund's exposure, if applicable and significant, to credit risk.

If presented, credit ratings and rating categories are based on ratings issued by a designated rating organization. Indirect exposure to credit risk may arise from fixed-income securities, such as bonds, held by underlying funds and ETFs, if any. The fair value of debt securities includes consideration of the creditworthiness of the debt issuer.

To minimize the possibility of settlement default, securities are exchanged for payment simultaneously, where market practices permit, through the facilities of a central depository and/or clearing agency where customary.

The carrying amount of investments and other assets represents the maximum credit risk exposure as at the date of the Statement of Financial Position. The Fund may enter into securities lending transactions with counterparties and it may also be exposed to credit risk from the counterparties to the derivative instruments it may use. Credit risk associated with these transactions is considered minimal as all counterparties have a rating equivalent to a designated rating organization's credit rating of not less than A-1 (low) on their short-term debt and of A on their long-term debt, as applicable.

vii. Underlying funds

The Fund may invest in underlying funds and may be indirectly exposed to currency risk, interest rate risk, other price risk and credit risk from fluctuations in the value of financial instruments held by the underlying funds. Note 10 summarizes the Fund's exposure, if applicable and significant, to these risks from underlying funds.

9. Other Information

Abbreviations

Foreign currencies, if any, are presented in these financial statements using the following abbreviated currency codes:

Currency Code	Description	Currency Code	Description	Currency Code	Description
AUD	Australian dollars	HKD	Hong Kong dollars	PKR	Pakistani rupee
AED	United Arab Emirates Dirham	HUF	Hungarian forint	PLN	Polish zloty
BRL	Brazilian real	IDR	Indonesian rupiah	QAR	Qatar Rial
CAD	Canadian dollars	ILS	Israeli shekel	RON	Romanian leu
CHF	Swiss franc	INR	Indian rupee	RUB	Russian ruble
CKZ	Czech koruna	JPY	Japanese yen	SAR	Saudi riyal
CLP	Chilean peso	KOR	South Korean won	SEK	Swedish krona
CNY	Chinese yuan	MXN	Mexican peso	SGD	Singapore dollars
COP	Colombian peso	MYR	Malaysian ringgit	THB	Thailand baht
CZK	Czech koruna	NGN	Nigerian naira	TRL	Turkish lira
DKK	Danish krone	NOK	Norwegian krona	USD	United States dollars
EGP	Egyptian pound	NTD	New Taiwan dollar	VND	Vietnamese dong
EUR	Euro	NZD	New Zealand dollars	ZAR	South African rand
GBP	United Kingdom pounds	PEN	Peruvian nuevo sol	ZMW	Zambian kwacha
GHS	Ghana Cedi	PHP	Philippine peso		

MACKENZIE CANADIAN BOND FUND

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NOTES TO FINANCIAL STATEMENTS

10. Fund Specific Information (in '000, except for (a))

(a) Fund Formation and Series Information

Date of Formation: January 12, 1989

The Fund may issue an unlimited number of securities of each series. The number of issued and outstanding securities of each series is disclosed in the Statements of Changes in Financial Position.

Series Offered by Mackenzie Financial Corporation (180 Queen Street West, Toronto, Ontario, M5V 3K1; 1-800-387-0614; www.mackenzieinvestments.com)

Series A securities are offered to retail investors investing a minimum of \$500 under the redemption charge and low-load purchase options.

Series AR securities are offered to retail investors in a Registered Disability Savings Plan offered by Mackenzie.

Series CL securities are offered exclusively to mutual funds and segregated funds managed by The Canada Life Assurance Company and its subsidiaries.

Series D securities are offered to retail investors investing a minimum of \$500 through a discount brokerage or other account approved by Mackenzie.

Series F securities are offered to investors who are enrolled in a dealer-sponsored fee-for-service or wrap program, who are subject to an asset-based fee rather than commissions on each transaction and who invest at least \$500; they are also available to employees of Mackenzie and its subsidiaries, and directors of Mackenzie.

Series FB securities are offered to retail investors investing a minimum of \$500. Investors are required to negotiate their advisor service fee, which cannot exceed 1.50%, with their financial advisor.

Series I securities are offered to retail investors investing a minimum of \$500 in a qualified group plan with a minimum of \$10,000,000 in assets.

Series IG securities are offered exclusively to mutual funds managed by I.G. Investment Management, Ltd.

Series O securities are offered only to investors investing a minimum of \$500,000 who are enrolled in Mackenzie Portfolio Architecture Service or Open Architecture Service; certain institutional investors; investors in a qualified group plan, and certain qualifying employees of Mackenzie and its subsidiaries.

Series PW securities are offered through our Private Wealth Solutions to certain high net worth investors who invest a minimum of \$100,000.

Series PWFB securities are offered through our Private Wealth Solutions to certain high net worth investors who invest a minimum of \$100,000. Investors are required to negotiate their advisor service fee, which cannot exceed 1.50%, with their financial advisor.

Series PWR securities are offered through our Private Wealth Solutions to certain high net worth investors who invest a minimum of \$100,000 in a Registered Disability Savings Plan offered by Mackenzie.

Series PWX securities are offered through our Private Wealth Solutions to certain high net worth investors who invest a minimum of \$100,000. Investors are required to negotiate their advisor service fee, which cannot exceed 1.50%, with their financial advisor.

Series R securities are offered only to other funds managed by Mackenzie on a non-prospectus basis in connection with fund-of-fund arrangements.

Series S securities are offered to The Canada Life Assurance Company and certain other mutual funds, but may be sold to other investors as determined by Mackenzie.

Series SC securities are offered to retail investors investing a minimum of \$500 under the sales charge purchase option.

Series B, Series C and Advisor Series securities were created specifically for the purpose of implementing mergers affecting the Fund and are not available for sale.

Series J, Series M, Series PWT8, Series U and B-Series securities are no longer available for sale.

Series G and Investor Series securities are no longer available for sale, except for additional purchases by investors who have held these securities since December 11, 2017.

Series Distributed by LBC Financial Services Inc. (1360 René-Lévesque Blvd. West, 13th Floor, Montréal, Québec H3G 0A9; 1-800-522-1846; www.laurentianbank.ca/mackenzie)

Series LB securities are offered to retail investors investing a minimum of \$500.

Series LF securities are offered to retail investors investing a minimum of \$500, who are enrolled in the LBC Private Banking sponsored fee-for-service program.

Series LW securities are offered through our Preferred Pricing Program to certain high net worth investors who invest a minimum of \$100,000.

Effective June 1, 2022, an investor may purchase the Fund under a sales charge purchase option and a no-load purchase option. Not all purchase options are available under each series of the Fund. The sales charge under the sales charge purchase option is negotiated by the investor with their dealer. Securities purchased before June 1, 2022, under the redemption charge purchase option, low-load 3 purchase option and low-load 2 purchase option (collectively the "deferred sales charge purchase options") may continue to be held in investor accounts. Investors may switch from securities of a Mackenzie fund previously purchased under these deferred sales charge purchase options to securities of other Mackenzie funds, under the same purchase option, until such time as the redemption schedule has expired. For further details, please refer to the Fund's Simplified Prospectus and Fund Facts.

MACKENZIE CANADIAN BOND FUND

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NOTES TO FINANCIAL STATEMENTS

10. Fund Specific Information (in '000, except for (a)) (cont'd)

(c) Securities Lending

	September 30, 2022	March 31, 2022
	(\$)	(\$)
Value of securities loaned	270,532	266,060
Value of collateral received	285,672	279,742

	September 30, 2022		September 30, 2021	
	(\$)	(%)	(\$)	(%)
Gross securities lending income	103	100.0	83	100.0
Tax withheld	(1)	(1.0)	–	–
	102	99.0	83	100.0
Payments to Securities Lending Agent	(18)	(17.5)	(15)	(18.1)
Securities lending income	84	81.5	68	81.9

(d) Commissions

	(\$)
September 30, 2022	–
September 30, 2021	–

(e) Risks Associated with Financial Instruments

i. Risk exposure and management

The Fund seeks income and capital growth by investing mainly in Canadian government fixed income securities and high-quality, or investment grade, corporate fixed income securities and asset-backed securities. The Fund may hold up to 30% of its assets in foreign investments.

ii. Currency risk

The tables below summarize the Fund's exposure to currency risk.

Currency	September 30, 2022				Impact on net assets			
	Investments (\$)	Cash and Short-Term Investments (\$)	Derivative Instruments (\$)	Net Exposure* (\$)	Strengthened by 5%		Weakened by 5%	
					(\$)	%	(\$)	%
USD	141,733	15,739	(128,820)	28,652				
JPY	–	(397)	37	(360)				
EUR	–	(2)	(1,238)	(1,240)				
Total	141,733	15,340	(130,021)	27,052				
% of Net Assets	9.8	1.1	(9.0)	1.9				
Total currency rate sensitivity					(1,353)	(0.1)	1,353	0.1

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

NOTES TO FINANCIAL STATEMENTS

10. Fund Specific Information (in '000, except for (a)) (cont'd)

(e) Risks Associated with Financial Instruments (cont'd)

ii. Currency risk (cont'd)

Currency	March 31, 2022				Impact on net assets			
	Investments (\$)	Cash and Short-Term Investments (\$)	Derivative Instruments (\$)	Net Exposure* (\$)	Strengthened by 5%		Weakened by 5%	
					(\$)	%	(\$)	%
CNY	168,657	27,174	(179,615)	16,216				
USD	–	(1,029)	933	(96)				
Total	168,657	26,145	(178,682)	16,120				
% of Net Assets	10.3	1.6	(10.9)	1.0				
Total currency rate sensitivity					(806)	–	806	–

* Includes both monetary and non-monetary financial instruments

iii. Interest rate risk

The tables below summarize the Fund's exposure to interest rate risks from its investments in bonds and derivative instruments by term to maturity.

September 30, 2022	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	16,019	(353,387)				
1-5 years	470,775	–				
5-10 years	491,059	–				
Greater than 10 years	390,765	–				
Total	1,368,618	(353,387)				
Total sensitivity to interest rate changes			(85,821)	(5.9)	85,821	5.9

March 31, 2022	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	18,568	(441,930)				
1-5 years	525,525	–				
5-10 years	480,464	–				
Greater than 10 years	476,655	–				
Total	1,501,212	(441,930)				
Total sensitivity to interest rate changes			(118,972)	(7.3)	118,977	7.3

iv. Other price risk

As at September 30, 2022 and March 31, 2022, the Fund did not have a significant exposure to other price risk.

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

NOTES TO FINANCIAL STATEMENTS

10. Fund Specific Information (in '000, except for (a)) (cont'd)

(e) Risks Associated with Financial Instruments (cont'd)

v. Credit risk

The Fund's greatest concentration of credit risk is in debt securities, such as bonds. The fair value of debt securities includes consideration of the creditworthiness of the debt issuer. The maximum exposure to any one debt issuer as at September 30, 2022, was 21.1% of the net assets of the Fund (2021 – 22.8%).

As at September 30, 2022 and March 31, 2022, debt securities by credit rating are as follows:

Bond Rating*	September 30, 2022	March 31, 2022
	% of Net Assets	% of Net Assets
AAA	25.2	24.8
AA	13.4	14.9
A	21.3	19.4
BBB	23.8	22.4
Less than BBB	0.1	–
Unrated	10.5	10.1
Total	94.3	91.6

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

(f) Fair Value Classification

The table below summarizes the fair value of the Fund's financial instruments using the fair value hierarchy described in note 3.

	September 30, 2022				March 31, 2022			
	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Bonds	–	1,368,618	–	1,368,618	–	1,501,212	–	1,501,212
Options	–	–	–	–	–	1	–	1
Exchange-traded funds/notes	57,686	–	–	57,686	47,224	–	–	47,224
Derivative assets	103	276	–	379	1,630	3,237	–	4,867
Derivative liabilities	(1,304)	(8,614)	–	(9,918)	(697)	(253)	–	(950)
Short-term investments	–	8,133	–	8,133	–	51,246	–	51,246
Total	56,485	1,368,413	–	1,424,898	48,157	1,555,443	–	1,603,600

The Fund's policy is to recognize transfers into and transfers out of fair value hierarchy levels as of the date of the event or change in circumstances that caused the transfer.

During the period, there were no transfers between Level 1 and Level 2.

(g) Investments by the Manager and Affiliates

The investments held by the Manager, other funds managed by the Manager, and funds managed by affiliates of the Manager, investing in series CL, IG or S of the Fund, as applicable (as described in *Fund Formation and Series Information* in note 10), were as follows:

	September 30, 2022	March 31, 2022
	(\$)	(\$)
The Manager	25	27
Other funds managed by the Manager	619,474	695,769
Funds managed by affiliates of the Manager	574,984	668,524

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

NOTES TO FINANCIAL STATEMENTS

10. Fund Specific Information (in '000, except for (a)) (cont'd)

(h) Offsetting of Financial Assets and Liabilities

The tables below present financial assets and financial liabilities that are subject to master netting arrangements or other similar agreements and the net impact on the Fund's Statements of Financial Position if all set-off rights were exercised as part of future events such as bankruptcy or termination of contracts. No amounts were offset in the financial statements.

	September 30, 2022			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	312	(312)	–	–
Unrealized losses on derivative contracts	(5,112)	312	–	(4,800)
Liability for options written	–	–	–	–
Total	(4,800)	–	–	(4,800)

	March 31, 2022			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	2,950	(863)	–	2,087
Unrealized losses on derivative contracts	(863)	863	921	921
Liability for options written	–	–	–	–
Total	2,087	–	921	3,008