

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

## Quarterly Portfolio Disclosure

As of June 30, 2022

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Equities	55.9
Bonds	39.6
<i>Bonds</i>	39.3
<i>Long bond futures*</i>	0.2
<i>Short bond futures*</i>	0.1
<i>Purchased options**</i>	0.0
Exchange-traded funds/notes	1.6
Cash and short-term investments	1.5
Mutual funds	0.7
Other assets (liabilities)	0.6
Private funds	0.1
Purchased currency options <sup>†</sup>	0.0
Written currency options <sup>†</sup>	(0.0)

REGIONAL ALLOCATION	% OF NAV
United States	55.3
Canada	13.4
Other	5.5
Germany	4.0
Switzerland	3.7
Mexico	2.9
Netherlands	2.3
Japan	2.1
France	2.0
Cash and short-term investments	1.5
Ireland	1.5
China	1.5
Hong Kong	1.0
United Kingdom	1.0
Denmark	0.9
Brazil	0.8
Other assets (liabilities)	0.6

SECTOR ALLOCATION	% OF NAV
Foreign government bonds	17.2
Corporate bonds	17.2
Financials	11.1
Information technology	9.7
Health care	8.3
Consumer staples	7.0
Industrials	4.4
Energy	4.2
Materials	4.0
Consumer discretionary	3.4
Other	3.3
Communication services	2.4
Federal bonds	2.4
Term loans	1.7
Exchange-traded funds/notes	1.6
Cash and short-term investments	1.5
Other assets (liabilities)	0.6

NET CURRENCY EXPOSURE	% OF NAV
Canadian dollar	45.1
U.S. dollar	37.2
Euro	6.3
Other	3.6
British pound	2.5
Swiss franc	2.1
Japanese yen	1.7
Hong Kong dollar	1.5

\* Notional values represent 0.2% of NAV for long bond futures and -43.6% of NAV for short bond futures.

\*\* Notional values represent 1.1% of NAV for purchased options.

† Notional values represent 9.2% of NAV for purchased currency options and -7.6% of NAV for written currency options.



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# MACKENZIE GLOBAL STRATEGIC INCOME FUND

## Quarterly Portfolio Disclosure (cont'd)

As of June 30, 2022

TOP 25 LONG POSITIONS	% OF NAV
<b>Issuer/Underlying Fund</b>	
United States Treasury 0.13% 01-15-2031 Inflation Indexed	2.2
Government of Canada 1.75% 12-01-2053	2.0
United States Treasury 0.13% 01-15-2032 Inflation Indexed	2.0
United States Treasury 0.50% 04-15-2024 Inflation Indexed	2.0
Microsoft Corp.	1.9
Chevron Corp.	1.8
Cash and short-term investments	1.7
United States Treasury 0.13% 02-15-2052 Inflation Indexed	1.7
AbbVie Inc.	1.6
Marathon Petroleum Corp.	1.5
Philip Morris International Inc.	1.5
United States Treasury 0.13% 04-15-2027 Inflation Indexed	1.5
Johnson & Johnson	1.4
Alphabet Inc.	1.3
Glencore PLC	1.3
The Coca-Cola Co.	1.2
JPMorgan Chase & Co.	1.2
Becton, Dickinson and Co.	1.2
Mackenzie Emerging Markets Local Currency Bond Index ETF	1.1
Nestlé SA	1.1
Union Pacific Corp.	1.0
Roche Holding AG	1.0
United States Treasury 0.25% 07-15-2029 Inflation Indexed	1.0
Aon PLC	1.0
CME Group Inc.	1.0
<b>Top long positions as a percentage of total net asset value</b>	<b>36.2</b>

TOP 25 SHORT POSITIONS	% OF NAV
<b>Issuer</b>	
Currency Put Option JPY/USD 07-06-2022 Strike \$131.50	(0.0)
Currency Put Option BRL/USD 08-05-2022 Strike \$4.60	(0.0)
U.S. 5-Year Note Futures	0.0
Euro-Schatz Futures	0.0
Euro BTP Futures	0.0
Japan 10-Year Government Bond Futures	0.0
Euro-Bobl Futures	0.1
<b>Top short positions as a percentage of total net asset value</b>	<b>0.1</b>
<b>Total net asset value of the Fund</b>	<b>\$1.9 billion</b>

For the prospectus and other information about the underlying fund(s) held in the portfolio, visit [www.mackenzieinvestments.com](http://www.mackenzieinvestments.com) or [www.sedar.com](http://www.sedar.com).

The investments and percentages may have changed since June 30, 2022, due to the ongoing portfolio transactions of the Fund. Quarterly updates of holdings are available within 60 days of the end of each quarter except for March 31, the Fund's fiscal year-end, when they are available within 90 days.



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