

# MACKENZIE GLOBAL GREEN BOND FUND

## Quarterly Portfolio Disclosure

As of June 30, 2022

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	98.3
<i>Bonds</i>	94.4
<i>Long bond futures*</i>	3.6
<i>Short bond futures*</i>	0.3
<i>Purchased options**</i>	0.0
Other assets (liabilities)	1.3
Cash and short-term investments	0.4
Purchased currency options†	0.0
Written currency options†	(0.0)

REGIONAL ALLOCATION	% OF NAV
United States	41.0
Canada	38.1
Germany	4.4
Italy	3.0
Chile	2.4
Other	1.6
Other assets (liabilities)	1.3
Brazil	1.2
Belgium	1.1
Japan	1.1
Mexico	1.0
Finland	0.9
Poland	0.9
Hong Kong	0.8
Luxembourg	0.8
Cash and short-term investments	0.4

SECTOR ALLOCATION	% OF NAV
Corporate bonds	53.8
Foreign government bonds	23.0
Provincial bonds	6.9
Supra-national bonds	5.9
Federal bonds	5.3
Term loans	2.1
Other assets (liabilities)	1.3
Municipal bonds	1.0
Cash and short-term investments	0.4
Other	0.3

NET CURRENCY EXPOSURE	% OF NAV
Canadian dollar	99.1
South African rand	1.0
Euro	1.0
Other	1.0
Japanese yen	(0.6)
Norwegian krone	(0.7)
Swiss franc	(0.8)

\* Notional values represent 3.6% of NAV for long bond futures and -96.3% of NAV for short bond futures.

\*\* Notional values represent 2.3% of NAV for purchased options.

† Notional values represent 19.9% of NAV for purchased currency options and -16.0% of NAV for written currency options.



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## Quarterly Portfolio Disclosure (cont'd)

As of June 30, 2022

TOP 25 LONG POSITIONS	% OF NAV	TOP 25 SHORT POSITIONS	% OF NAV
<b>Issuer</b>		<b>Issuer</b>	
Cash and short-term investments	4.0	Currency Put Option JPY/USD 07-06-2022 Strike \$131.50	(0.0)
United States Treasury 0.13% 01-15-2032 Inflation Indexed	3.7	Currency Put Option BRL/USD 08-05-2022 Strike \$4.60	(0.0)
Province of Ontario 1.55% 11-01-2029	3.5	U.S. 5-Year Note Futures	0.0
United States Treasury 0.13% 04-15-2027 Inflation Indexed	3.5	Euro-Schatz Futures	0.0
OMERS Finance Trust 3.50% 04-19-2032	3.4	Euro BTP Futures	0.1
United States Treasury 0.13% 02-15-2052 Inflation Indexed	3.1	Japan 10-Year Government Bond Futures	0.1
Enel Finance International NV 5.00% 06-15-2032	3.0	Euro-Bobl Futures	0.1
International Bank for Reconstruction and Development 0% 03-31-2027	2.2		
United States Treasury 1.88% 11-15-2051	2.0	<b>Top short positions as a percentage of total net asset value</b>	<b>0.3</b>
United States Treasury 0.13% 01-15-2031 Inflation Indexed	1.9		
Dream Industrial Real Estate Investment Trust 3.97% 04-13-2026	1.9	<b>Total net asset value of the Fund</b>	<b>\$44.5 million</b>
Boston Properties LP 4.50% 12-01-2028	1.7		
Canadian Core Real Estate LP 3.30% 03-02-2027	1.5		
RioCan Real Estate Investment Trust 1.97% 06-15-2026	1.5		
International Bank for Reconstruction and Development 4.25% 01-22-2026	1.5		
RioCan Real Estate Investment Trust 2.83% 11-08-2028	1.4		
PSP Capital Inc. 2.60% 03-01-2032	1.3		
Duke Realty LP 2.88% 11-15-2029	1.3		
Ford Motor Co. 3.25% 02-12-2032	1.3		
Deutsche Bundesrepublik 0.10% 04-15-2046 Inflation Indexed	1.2		
Visa Inc. 0.75% 08-15-2027	1.2		
AIMCo Realty Investors LP 2.20% 11-04-2026	1.2		
Government of Germany 0% 08-15-2030	1.2		
Choice Properties Real Estate Investment Trust 2.46% 11-30-2026	1.2		
Government of Germany 0% 08-15-2052	1.2		
<b>Top long positions as a percentage of total net asset value</b>	<b>50.9</b>		

*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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