

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

## Quarterly Portfolio Disclosure

As of December 31, 2022

### Summary of Investment Portfolio

| PORTFOLIO ALLOCATION            | % OF NAV |
|---------------------------------|----------|
| Equities                        | 57.7     |
| Bonds                           | 38.0     |
| Bonds                           | 37.0     |
| Long bond futures*              | 0.5      |
| Short bond futures*             | 0.5      |
| Exchange-traded funds/notes     | 2.6      |
| Mutual funds                    | 0.7      |
| Private funds                   | 0.5      |
| Cash and short-term investments | 0.4      |
| Other assets (liabilities)      | 0.1      |
| Purchased currency options**    | —        |

| REGIONAL ALLOCATION             | % OF NAV |
|---------------------------------|----------|
| United States                   | 56.3     |
| Canada                          | 14.4     |
| Other                           | 6.9      |
| Germany                         | 4.0      |
| Mexico                          | 2.8      |
| United Kingdom                  | 2.4      |
| Netherlands                     | 2.3      |
| Japan                           | 2.1      |
| France                          | 2.0      |
| Switzerland                     | 1.8      |
| Hong Kong                       | 1.0      |
| Denmark                         | 1.0      |
| Brazil                          | 0.9      |
| Singapore                       | 0.8      |
| China                           | 0.8      |
| Cash and short-term investments | 0.4      |
| Other assets (liabilities)      | 0.1      |

| SECTOR ALLOCATION               | % OF NAV |
|---------------------------------|----------|
| Foreign government bonds        | 16.6     |
| Corporate bonds                 | 16.1     |
| Financials                      | 10.9     |
| Health care                     | 10.3     |
| Information technology          | 9.8      |
| Consumer staples                | 7.1      |
| Energy                          | 4.9      |
| Industrials                     | 4.9      |
| Materials                       | 4.5      |
| Other                           | 3.3      |
| Consumer discretionary          | 3.3      |
| Exchange-traded funds/notes     | 2.6      |
| Federal bonds                   | 2.4      |
| Communication services          | 1.3      |
| Provincial bonds                | 1.0      |
| Private funds                   | 0.5      |
| Cash and short-term investments | 0.4      |
| Other assets (liabilities)      | 0.1      |

\* Notional values represent 0.5% of NAV for long bond futures and -25.8% of NAV for short bond futures.

\*\* Notional values represent 1.6% of NAV for purchased currency options.

### TOP 25 LONG POSITIONS

| Issuer/Underlying Fund                                    | % OF NAV |
|---|----------|
| United States Treasury 0.13% 01-15-2031 Inflation Indexed | 2.2      |
| United States Treasury 0.50% 04-15-2024 Inflation Indexed | 2.0      |
| United States Treasury 0.13% 01-15-2032 Inflation Indexed | 2.0      |
| Government of Canada 1.75% 12-01-2053                     | 2.0      |
| Microsoft Corp.   | 2.0      |
| Chevron Corp.   | 1.8      |
| AbbVie Inc.   | 1.7      |
| Johnson & Johnson   | 1.7      |
| Glencore PLC  | 1.5      |
| United States Treasury 0.13% 02-15-2052 Inflation Indexed | 1.4      |
| JPMorgan Chase & Co.                                      | 1.4      |
| Marathon Petroleum Corp.                                  | 1.4      |
| Becton, Dickinson and Co.                                 | 1.3      |
| Mackenzie Emerging Markets Local Currency Bond Index ETF  | 1.3      |
| Deutsche Boerse AG  | 1.3      |
| The Coca-Cola Co.   | 1.3      |
| Philip Morris International Inc.                          | 1.2      |
| Aon PLC   | 1.1      |
| Motorola Solutions Inc.                                   | 1.1      |
| Nestlé SA   | 1.1      |
| Roche Holding AG  | 1.1      |
| Corteva Inc.  | 1.1      |
| Alphabet Inc.   | 1.1      |
| Altria Group Inc.   | 1.0      |
| Broadcom Inc.   | 1.0      |

|   |      |
|---|------|
| Top long positions as a percentage of total net asset value | 36.1 |
|---|------|

### TOP 25 SHORT POSITIONS

| Issuer   | % OF NAV |
|--|----------|
| CME Ultra Long-Term U.S. Treasury Bond Futures | —        |
| U.S. 5-Year Note Futures                       | —        |
| Euro-Schatz Futures                            | —        |
| Euro-Bobl Futures                              | 0.1      |
| Euro BTP Futures                               | 0.2      |
| Japan 10-Year Government Bond Futures          | 0.2      |

|  |     |
|--|-----|
| Top short positions as a percentage of total net asset value | 0.5 |
|--|-----|

|                                   |               |
|-----------------------------------|---------------|
| Total net asset value of the Fund | \$1.9 billion |
|-----------------------------------|---------------|

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 December 31, 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.



**MACKENZIE**  
Investments