

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

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## ***Interim Unaudited Financial Statements***

*For the Six-Month Period Ended September 30, 2024*

*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.sedarplus.ca](http://www.sedarplus.ca). 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 Global Strategic Income Fund (the “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 GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## STATEMENTS OF FINANCIAL POSITION

at (in \$ 000 except per security amounts)

	Sep. 30 2024	Mar. 31 2024 (Audited)	Net assets attributable to securityholders (note 3)				
			per security		per series		
			Sep. 30 2024	Mar. 31 2024 (Audited)	Sep. 30 2024	Mar. 31 2024 (Audited)	
<b>ASSETS</b>							
<b>Current assets</b>							
Investments at fair value	2,172,300	2,103,763	Series A	14.19	13.64	426,690	433,591
Cash and cash equivalents	27,943	22,151	Series AR	15.15	14.29	81,115	78,991
Accrued interest receivable	7,762	8,195	Series B	24.85	23.45	4,192	4,317
Dividends receivable	1,382	1,847	Series D	15.74	15.04	6,750	5,867
Accounts receivable for investments sold	17,768	440	Series F	14.35	13.70	485,669	453,351
Accounts receivable for securities issued	423	979	Series F8	12.77	12.37	5,910	5,440
Due from manager	24	23	Series FB	11.00	10.51	1,896	1,999
Margin on derivatives	1,497	3,341	Series G	13.49	12.73	14	13
Derivative assets	6,654	2,610	Series GF	16.59	15.83	26,031	27,212
<b>Total assets</b>	<b>2,235,753</b>	<b>2,143,349</b>	Series GF8	15.93	15.43	1,146	1,131
			Series GLF	16.58	15.82	5,286	4,962
			Series GO	16.77	15.93	30	28
<b>LIABILITIES</b>			Series GPW	16.37	15.70	26,918	32,152
<b>Current liabilities</b>			Series GPWFB	16.59	15.83	3,643	3,598
Accounts payable for investments purchased	5,269	2,065	Series GPWT8	15.71	15.30	154	145
Accounts payable for securities redeemed	417	2,413	Series GPWX	16.77	15.93	2,146	2,446
Due to manager	325	313	Series GPWX8	16.11	15.52	3	3
Derivative liabilities	4,590	3,634	Series GW	16.35	15.70	704	685
Taxes payable	564	185	Series I	16.23	15.32	105	99
<b>Total liabilities</b>	<b>11,165</b>	<b>8,610</b>	Series OJ	13.54	12.77	97	91
<b>Net assets attributable to securityholders</b>	<b>2,224,588</b>	<b>2,134,739</b>	Series O	16.30	15.48	56,786	52,522
			Series O5	16.25	15.43	4	73
			Series PW	12.14	11.65	903,045	849,470
			Series PWFB	10.34	9.87	23,448	21,413
			Series PWR	12.36	11.66	44,196	36,197
			Series PWT5	14.14	13.57	61,397	59,965
			Series PWT8	11.00	10.72	6,476	5,948
			Series PWX	17.30	16.43	9,098	9,389
			Series PWX8	12.35	11.91	290	297
			Series R	11.51	10.86	1	1
			Series S	12.80	12.07	2	2
			Series T5	11.97	11.50	40,172	42,244
			Series T8	12.71	12.40	1,171	1,094
			Series LB	16.33	15.69	1	1
			Series LF	16.63	15.85	1	1
			Series LW	16.38	15.68	1	1
						<b>2,224,588</b>	<b>2,134,739</b>

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

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## STATEMENTS OF COMPREHENSIVE INCOME

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

	2024 \$	2023 \$	Increase (decrease) in net assets attributable to securityholders from operations (note 3)				
			per security		per series		
			2024	2023	2024	2023	
<b>Income</b>							
Dividends	14,019	16,893					
Interest income for distribution purposes	23,315	22,392					
Other changes in fair value of investments and other net assets							
Net realized gain (loss)	77,705	28,856					
Net unrealized gain (loss)	49,899	(85,709)					
Securities lending income	79	113					
Fee rebate income	69	93					
<b>Total income (loss)</b>	<b>165,086</b>	<b>(17,362)</b>					
<b>Expenses (note 6)</b>							
Management fees	17,198	16,213					
Management fee rebates	(11)	(17)					
Administration fees	2,031	1,914					
Interest charges	7	10					
Commissions and other portfolio transaction costs	516	337					
Independent Review Committee fees	3	3					
Other	–	2					
<b>Expenses before amounts absorbed by Manager</b>	<b>19,744</b>	<b>18,462</b>					
Expenses absorbed by Manager	–	–					
<b>Net expenses</b>	<b>19,744</b>	<b>18,462</b>					
<b>Increase (decrease) in net assets attributable to securityholders from operations before tax</b>	<b>145,342</b>	<b>(35,824)</b>					
Foreign withholding taxes	1,686	1,779					
Foreign income tax expense (recovery)	430	60					
<b>Increase (decrease) in net assets attributable to securityholders from operations</b>	<b>143,226</b>	<b>(37,663)</b>					
			Series A	0.87	(0.27)	26,884	(9,326)
			Series AR	0.93	(0.29)	5,077	(1,562)
			Series B	1.52	(0.44)	271	(92)
			Series D	1.08	(0.28)	424	(89)
			Series F	0.99	(0.19)	33,042	(6,193)
			Series F8	0.87	(0.16)	380	(68)
			Series FB	0.73	(0.15)	133	(29)
			Series G	0.87	(0.22)	1	–
			Series GF	1.13	(0.28)	1,852	(533)
			Series GF8	1.10	(0.29)	81	(20)
			Series GLF	1.14	(0.29)	360	(90)
			Series GO	1.23	(0.22)	2	(1)
			Series GPW	0.97	(0.32)	1,734	(813)
			Series GPWFB	1.14	(0.30)	251	(83)
			Series GPWT8	1.01	(0.33)	9	(3)
			Series GPWX	1.16	(0.24)	154	(45)
			Series GPWX8	1.19	(0.25)	–	–
			Series GW	1.03	(0.29)	44	(22)
			Series I	1.05	(0.26)	7	(1)
			Series OJ	0.86	(0.24)	6	(2)
			Series O	1.19	(0.15)	4,057	(507)
			Series O5	0.82	(1.92)	2	(2)
			Series PW	0.77	(0.22)	56,581	(16,047)
			Series PWFB	0.72	(0.12)	1,575	(282)
			Series PWR	0.79	(0.23)	2,619	(601)
			Series PWT5	0.89	(0.25)	3,939	(1,113)
			Series PWT8	0.71	(0.19)	410	(112)
			Series PWX	1.25	(0.15)	683	(99)
			Series PWX8	0.91	(0.11)	21	(5)
			Series R	0.84	1.60	–	1,018
			Series S	0.93	(0.11)	–	–
			Series T5	0.73	(0.23)	2,558	(922)
			Series T8	0.79	(0.24)	69	(19)
			Series LB	1.03	(0.35)	–	–
			Series LF	1.17	(0.28)	–	–
			Series LW	1.07	(0.59)	–	–
						<b>143,226</b>	<b>(37,663)</b>

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

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## STATEMENTS OF CHANGES IN FINANCIAL POSITION

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

	Total		Series A		Series AR		Series B		Series D					
	2024	2023	2024	2023	2024	2023	2024	2023	2024	2023				
<b>NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS</b>														
<b>Beginning of period</b>	<b>2,134,739</b>	<b>1,994,784</b>	<b>433,591</b>	<b>460,461</b>	<b>78,991</b>	<b>71,327</b>	<b>4,317</b>	<b>4,707</b>	<b>5,867</b>	<b>4,343</b>				
Increase (decrease) in net assets from operations	143,226	(37,663)	26,884	(9,326)	5,077	(1,562)	271	(92)	424	(89)				
Distributions paid to securityholders:														
Investment income	(17,325)	(17,769)	(2,297)	(2,637)	(411)	(408)	(24)	(29)	(68)	(59)				
Capital gains	–	–	–	–	–	–	–	–	–	–				
Return of capital	(31,662)	(33,581)	(7,787)	(8,908)	–	–	–	–	(74)	(65)				
Management fee rebates	(11)	(17)	(1)	(1)	–	–	–	(1)	–	–				
Total distributions paid to securityholders	(48,998)	(51,367)	(10,085)	(11,546)	(411)	(408)	(24)	(30)	(142)	(124)				
Security transactions:														
Proceeds from securities issued	198,385	222,350	47,437	30,748	6,221	5,200	2	1	1,110	1,518				
Securities issued and redeemed on merger (note 10)	–	–	–	–	–	–	–	–	–	–				
Reinvested distributions	43,831	46,171	9,723	11,146	411	408	22	27	126	111				
Payments on redemption of securities	(246,595)	(204,374)	(80,860)	(59,313)	(9,174)	(4,801)	(396)	(430)	(635)	(609)				
Total security transactions	(4,379)	64,147	(23,700)	(17,419)	(2,542)	807	(372)	(402)	601	1,020				
<b>Increase (decrease) in net assets attributable to securityholders</b>	<b>89,849</b>	<b>(24,883)</b>	<b>(6,901)</b>	<b>(38,291)</b>	<b>2,124</b>	<b>(1,163)</b>	<b>(125)</b>	<b>(524)</b>	<b>883</b>	<b>807</b>				
<b>End of period</b>	<b>2,224,588</b>	<b>1,969,901</b>	<b>426,690</b>	<b>422,170</b>	<b>81,115</b>	<b>70,164</b>	<b>4,192</b>	<b>4,183</b>	<b>6,750</b>	<b>5,150</b>				
<b>Increase (decrease) in fund securities (in thousands) (note 7):</b>														
<b>Securities outstanding – beginning of period</b>			<b>Securities</b>	<b>31,789</b>	<b>35,021</b>	<b>Securities</b>	<b>5,527</b>	<b>5,401</b>	<b>Securities</b>	<b>184</b>	<b>217</b>	<b>Securities</b>	<b>390</b>	<b>303</b>
Issued				3,440	2,362		425	395		–	–		73	107
Issued and redeemed on merger (note 10)				–	–		–	–		–	–		–	–
Reinvested distributions				706	861		29	31		1	1		8	8
Redeemed				(5,870)	(4,558)		(626)	(364)		(16)	(20)		(42)	(43)
<b>Securities outstanding – end of period</b>				<b>30,065</b>	<b>33,686</b>		<b>5,355</b>	<b>5,463</b>		<b>169</b>	<b>198</b>		<b>429</b>	<b>375</b>

  

	Series F		Series F8		Series FB		Series G		Series GF								
	2024	2023	2024	2023	2024	2023	2024	2023	2024	2023							
<b>NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS</b>																	
<b>Beginning of period</b>	<b>453,351</b>	<b>415,435</b>	<b>5,440</b>	<b>5,315</b>	<b>1,999</b>	<b>2,080</b>	<b>13</b>	<b>14</b>	<b>27,212</b>	<b>–</b>							
Increase (decrease) in net assets from operations	33,042	(6,193)	380	(68)	133	(29)	1	–	1,852	(533)							
Distributions paid to securityholders:																	
Investment income	(5,661)	(5,579)	(67)	(70)	(21)	(23)	–	–	(329)	(197)							
Capital gains	–	–	–	–	–	–	–	–	–	–							
Return of capital	(5,309)	(5,552)	(141)	(148)	(24)	(28)	–	–	(291)	(278)							
Management fee rebates	(1)	(1)	–	–	–	–	–	–	–	–							
Total distributions paid to securityholders	(10,971)	(11,132)	(208)	(218)	(45)	(51)	–	–	(620)	(475)							
Security transactions:																	
Proceeds from securities issued	49,596	36,796	928	185	701	363	–	–	–	–							
Securities issued and redeemed on merger (note 10)	–	–	–	–	–	–	–	–	–	29,198							
Reinvested distributions	8,357	8,543	15	26	45	51	–	–	584	451							
Payments on redemption of securities	(47,706)	(37,847)	(645)	(405)	(937)	(626)	–	–	(2,997)	(1,806)							
Total security transactions	10,247	7,492	298	(194)	(191)	(212)	–	–	(2,413)	27,843							
<b>Increase (decrease) in net assets attributable to securityholders</b>	<b>32,318</b>	<b>(9,833)</b>	<b>470</b>	<b>(480)</b>	<b>(103)</b>	<b>(292)</b>	<b>1</b>	<b>–</b>	<b>(1,181)</b>	<b>26,835</b>							
<b>End of period</b>	<b>485,669</b>	<b>405,602</b>	<b>5,910</b>	<b>4,835</b>	<b>1,896</b>	<b>1,788</b>	<b>14</b>	<b>14</b>	<b>26,031</b>	<b>26,835</b>							
<b>Increase (decrease) in fund securities (in thousands) (note 7):</b>																	
<b>Securities outstanding – beginning of period</b>			<b>Securities</b>	<b>33,101</b>	<b>31,838</b>	<b>Securities</b>	<b>440</b>	<b>437</b>	<b>Securities</b>	<b>190</b>	<b>207</b>	<b>Securities</b>	<b>1</b>	<b>1</b>	<b>Securities</b>	<b>1,719</b>	<b>–</b>
Issued				3,573	2,838		74	16		66	37		–	–		–	–
Issued and redeemed on merger (note 10)				–	–		–	–		–	–		–	–		–	1,946
Reinvested distributions				602	663		1	2		4	5		–	–		36	31
Redeemed				(3,438)	(2,923)		(52)	(34)		(88)	(63)		–	–		(186)	(121)
<b>Securities outstanding – end of period</b>				<b>33,838</b>	<b>32,416</b>		<b>463</b>	<b>421</b>		<b>172</b>	<b>186</b>		<b>1</b>	<b>1</b>		<b>1,569</b>	<b>1,856</b>

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







# MACKENZIE GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## STATEMENTS OF CASH FLOWS

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

	2024	2023
	\$	\$
<b>Cash flows from operating activities</b>		
Net increase (decrease) in net assets attributable to securityholders from operations	143,226	(37,663)
Adjustments for:		
Net realized loss (gain) on investments	(81,133)	(28,066)
Change in net unrealized loss (gain) on investments	(49,984)	85,883
Purchase of investments	(500,175)	(637,761)
Proceeds from sale and maturity of investments	545,521	506,974
(Increase) decrease in accounts receivable and other assets	2,741	18,827
Increase (decrease) in accounts payable and other liabilities	391	48
<b>Net cash provided by (used in) operating activities</b>	<b>60,587</b>	<b>(91,758)</b>
<b>Cash flows from financing activities</b>		
Proceeds from securities issued	146,862	192,984
Payments on redemption of securities	(196,512)	(175,039)
Distributions paid net of reinvestments	(5,167)	(5,197)
<b>Net cash provided by (used in) financing activities</b>	<b>(54,817)</b>	<b>12,748</b>
<b>Net increase (decrease) in cash and cash equivalents</b>	<b>5,770</b>	<b>(79,010)</b>
Cash and cash equivalents at beginning of period	22,151	95,659
Effect of exchange rate fluctuations on cash and cash equivalents	22	246
<b>Cash and cash equivalents at end of period</b>	<b>27,943</b>	<b>16,895</b>
Cash	8,117	16,895
Cash equivalents	19,826	–
<b>Cash and cash equivalents at end of period</b>	<b>27,943</b>	<b>16,895</b>
<b>Supplementary disclosures on cash flow from operating activities:</b>		
Dividends received	14,484	16,553
Foreign taxes paid	1,737	1,839
Interest received	23,748	20,849
Interest paid	7	10

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



# MACKENZIE GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## SCHEDULE OF INVESTMENTS

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
<b>BONDS</b>					
407 International Inc. 1.80% 05-22-2025 Callable 2025	Canada	Corporate - Non Convertible	1,036,000	1,045	1,023
407 International Inc. 4.22% 02-14-2028	Canada	Corporate - Non Convertible	790,000	790	806
407 International Inc. 3.43% 06-01-2033 MTN	Canada	Corporate - Non Convertible	256,000	278	248
407 International Inc. 4.86% 07-31-2053	Canada	Corporate - Non Convertible	313,000	313	329
AbbVie Inc. 4.95% 03-15-2031	United States	Corporate - Non Convertible	USD 690,000	929	970
AerCap Ireland Capital DAC 3.00% 10-29-2028	Ireland	Corporate - Non Convertible	USD 450,000	518	575
Aéroports de Montréal 3.92% 06-12-2045 Callable 2044	Canada	Corporate - Non Convertible	54,000	50	50
AIMCo Realty Investors LP 2.20% 11-04-2026	Canada	Corporate - Non Convertible	630,000	630	614
AIMCo Realty Investors LP 2.71% 06-01-2029 Callable 2029	Canada	Corporate - Non Convertible	100,000	90	96
Air Lease Corp. 5.40% 06-01-2028	United States	Corporate - Non Convertible	4,148,000	4,146	4,345
Algonquin Power & Utilities Corp. F/R 01-18-2082 (CAD)	Canada	Corporate - Non Convertible	780,000	780	737
Alimentation Couche-Tard Inc. 2.95% 01-25-2030 Callable 2029 144A	Canada	Corporate - Non Convertible	USD 55,000	72	69
Alimentation Couche-Tard Inc. 5.59% 09-25-2030	Canada	Corporate - Non Convertible	1,073,000	1,073	1,157
Allegiant Travel Co. 7.25% 08-15-2027 144A	United States	Corporate - Non Convertible	USD 592,000	779	792
AltaGas Ltd. F/R 01-11-2082	Canada	Corporate - Non Convertible	490,000	490	454
Altice International SARL 5.00% 01-15-2028 144A	Luxembourg	Corporate - Non Convertible	USD 200,000	227	229
Amaggi Luxembourg International SARL 5.25% 01-28-2082	Brazil	Corporate - Non Convertible	USD 830,000	1,048	1,105
America Movil SAB de CV 9.50% 01-27-2031	Mexico	Corporate - Non Convertible	MXN 99,110,000	7,629	6,665
American Tower Corp. 1.88% 10-15-2030 Callable 2030	United States	Corporate - Non Convertible	USD 500,000	666	583
Anglian Water Services Financing PLC 4.53% 08-26-2032	United Kingdom	Corporate - Non Convertible	550,000	550	546
ARC Resources Ltd. 3.47% 03-10-2031	Canada	Corporate - Non Convertible	716,000	687	687
Ascend Wellness Holdings Inc. Term Loan 1st Lien F/R 08-27-2025	United States	Term Loans	USD 85,091	107	114
Ascend Wellness Holdings Inc. 12.75% 07-16-2029 Reg S	United States	Corporate - Non Convertible	USD 398,000	516	510
Athene Global Funding 3.13% 03-10-2025	United States	Corporate - Non Convertible	590,000	590	588
Athene Global Funding 2.10% 09-24-2025	United States	Corporate - Non Convertible	840,000	839	826
Athene Global Funding 5.11% 03-07-2029	United States	Corporate - Non Convertible	630,000	630	658
Avolon Holdings Funding Ltd. 5.75% 03-01-2029 144A	Ireland	Corporate - Non Convertible	USD 1,160,000	1,552	1,616
Bank of America Corp. F/R 09-15-2027	United States	Corporate - Non Convertible	259,000	247	251
Bank of America Corp. F/R 04-04-2029	United States	Corporate - Non Convertible	611,000	611	590
Bank of Montreal 4.71% 12-07-2027	Canada	Corporate - Non Convertible	48,000	49	50
Bank of Montreal F/R 10-27-2032	Canada	Corporate - Non Convertible	41,000	42	44
Bank of Montreal F/R 09-07-2033	Canada	Corporate - Non Convertible	19,000	19	20
Bank of Montreal F/R 07-03-2034	Canada	Corporate - Non Convertible	920,000	920	955
Bank of Montreal F/R 11-26-2082	Canada	Corporate - Non Convertible	2,327,000	2,328	2,437
The Bank of Nova Scotia 2.16% 02-03-2025	Canada	Corporate - Non Convertible	761,000	725	756
The Bank of Nova Scotia 5.50% 12-29-2025	Canada	Corporate - Non Convertible	553,000	560	565
The Bank of Nova Scotia 5.50% 05-08-2026	Canada	Corporate - Non Convertible	627,000	622	646
The Bank of Nova Scotia F/R 09-26-2030	Canada	Corporate - Non Convertible	300,000	300	301
The Bank of Nova Scotia F/R 08-01-2034	Canada	Corporate - Non Convertible	770,000	769	799
The Bank of Nova Scotia F/R 07-27-2082	Canada	Corporate - Non Convertible	1,543,000	1,528	1,596
BCE Inc. 2.20% 05-29-2028	Canada	Corporate - Non Convertible	870,000	869	831
BCE Inc. 3.00% 03-17-2031	Canada	Corporate - Non Convertible	766,000	679	724
BCI QuadReal Realty 2.55% 06-24-2026	Canada	Corporate - Non Convertible	1,340,000	1,340	1,320
bclMC Realty Corp. 1.07% 02-04-2026	Canada	Corporate - Non Convertible	558,000	558	540
Becle SAB de CV 2.50% 10-14-2031	Mexico	Corporate - Non Convertible	USD 2,370,000	2,970	2,670
Bell Canada 5.25% 03-15-2029	Canada	Corporate - Non Convertible	980,000	979	1,038
Bell Telephone Co. of Canada 5.15% 08-24-2034	Canada	Corporate - Non Convertible	460,000	458	485
Bimbo Bakeries USA Inc. 6.05% 01-15-2029	Mexico	Corporate - Non Convertible	USD 680,000	939	972
BP Capital Markets PLC 3.47% 05-15-2025	United Kingdom	Corporate - Non Convertible	110,000	114	110
Broadcast Media Partners Holdings Inc. 4.50% 05-01-2029	United States	Corporate - Non Convertible	USD 170,000	206	207
Broadcom Inc. 4.11% 09-15-2028	United States	Corporate - Non Convertible	USD 910,000	1,160	1,229
Brookfield Infrastructure Finance ULC 4.20% 09-11-2028 Callable 2028	Canada	Corporate - Non Convertible	522,000	518	529
Brookfield Infrastructure Finance ULC 2.86% 09-01-2032 Callable 2032	Canada	Corporate - Non Convertible	133,000	133	120
Brookfield Renewable Energy Partners ULC 3.63% 01-15-2027 Callable 2026	Canada	Corporate - Non Convertible	2,199,000	2,235	2,200
Brookfield Renewable Partners ULC 4.25% 01-15-2029 Callable 2028	Canada	Corporate - Non Convertible	676,000	676	688
Brookfield Renewable Partners ULC 5.29% 10-28-2033	Canada	Corporate - Non Convertible	331,000	349	354
Bruce Power LP 2.68% 12-21-2028	Canada	Corporate - Non Convertible	355,000	355	342
Bruce Power LP 4.00% 06-21-2030 Callable 2030	Canada	Corporate - Non Convertible	677,000	664	681
Bruce Power LP 4.70% 06-21-2031	Canada	Corporate - Non Convertible	680,000	679	705

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ '000)	Fair Value (\$ '000)
<b>BONDS (cont'd)</b>					
Bundesobligation 2.10% 04-12-2029	Germany	Foreign Governments	EUR 12,709,000	18,405	19,269
CAE Inc. 5.54% 06-12-2028	Canada	Corporate - Non Convertible	540,000	540	567
Caisse d'Amortissement de la Dette Sociale 3.00% 05-25-2028	France	Foreign Governments	EUR 3,300,000	4,851	5,054
Cameco Corp. 4.94% 05-24-2031	Canada	Corporate - Non Convertible	420,000	420	440
Canadian Core Real Estate LP 3.30% 03-02-2027	Canada	Corporate - Non Convertible	670,000	670	656
Canadian Imperial Bank of Commerce F/R 04-21-2031	Canada	Corporate - Non Convertible	366,000	366	357
Canadian Imperial Bank of Commerce F/R 07-28-2082	Canada	Corporate - Non Convertible	54,000	54	56
Canadian National Railway Co. 4.40% 05-10-2033	Canada	Corporate - Non Convertible	600,000	599	623
Canadian Pacific Railway Ltd. 2.54% 02-28-2028	Canada	Corporate - Non Convertible	1,905,000	1,842	1,854
Canadian Pacific Railway Ltd. 3.15% 03-13-2029 Callable 2028	Canada	Corporate - Non Convertible	2,830,000	3,008	2,792
Cannabist Co. Holdings Inc. 6.00% 06-29-2025	Canada	Corporate - Convertible	USD 170,000	209	195
Cannabist Co. Holdings Inc. 9.50% 02-03-2026	Canada	Corporate - Non Convertible	USD 120,000	151	122
CAP SA 3.90% 04-27-2031	Chile	Corporate - Non Convertible	USD 800,000	1,000	890
Capital Power Corp. 4.99% 01-23-2026 Callable 2025	Canada	Corporate - Non Convertible	700,000	700	707
Capital Power Corp. 4.83% 09-16-2031	Canada	Corporate - Non Convertible	1,183,000	1,183	1,200
Capital Power Corp. F/R 06-05-2054	Canada	Corporate - Non Convertible	217,000	218	229
Capital Power Corp. 7.95% 09-09-2082	Canada	Corporate - Non Convertible	94,000	94	99
CCO Holdings LLC 4.25% 02-01-2031 Callable 2025 144A	United States	Corporate - Non Convertible	USD 4,806,000	5,439	5,737
Celulosa Arauco y Constitucion SA 4.20% 01-29-2030 Callable 2029	Chile	Corporate - Non Convertible	USD 2,100,000	2,758	2,724
Cemex SAB de CV F/R 09-08-2169	Mexico	Corporate - Non Convertible	USD 600,000	726	799
Cenovus Energy Inc. 3.50% 02-07-2028 Callable 2027	Canada	Corporate - Non Convertible	1,330,000	1,326	1,323
Cenovus Energy Inc. 3.75% 02-15-2052	Canada	Corporate - Non Convertible	USD 1,802,000	1,812	1,795
Centrais Eletricas Brasileiras SA 3.63% 02-04-2025	Brazil	Corporate - Non Convertible	USD 530,000	699	710
CGI Inc. 3.99% 09-07-2027	Canada	Corporate - Non Convertible	690,000	690	698
CGI Inc. 4.15% 09-05-2029	Canada	Corporate - Non Convertible	490,000	490	497
Charter Communications Operating LLC 2.80% 04-01-2031 Callable 2031	United States	Corporate - Non Convertible	USD 520,000	727	603
Charter Communications Operating LLC 2.30% 02-01-2032	United States	Corporate - Non Convertible	USD 630,000	821	687
Choice Properties Real Estate Investment Trust 2.46% 11-30-2026	Canada	Corporate - Non Convertible	350,000	350	342
Choice Properties Real Estate Investment Trust 5.40% 03-01-2033	Canada	Corporate - Non Convertible	1,034,000	1,034	1,098
CIFI Holdings Group Co. Ltd. 6.00% 07-16-2025	China	Corporate - Non Convertible	USD 1,066,000	344	140
Citadel Securities LP Term Loan 1st Lien Sr F/R 07-29-2030	United States	Term Loans	USD 1,980,148	2,672	2,679
Clearway Energy LLC 3.75% 01-15-2032 144A	United States	Corporate - Non Convertible	USD 1,022,000	1,093	1,251
Clydesdale Acquisition Holdings Inc. 8.75% 04-15-2030 144A	United States	Corporate - Non Convertible	USD 288,000	368	398
Coastal Gaslink Pipeline LP 4.69% 09-30-2029	Canada	Corporate - Non Convertible	490,000	490	512
Coastal Gaslink Pipeline LP 4.91% 06-30-2031	Canada	Corporate - Non Convertible	720,000	720	760
Coastal Gaslink Pipeline LP 5.19% 09-30-2034	Canada	Corporate - Non Convertible	590,000	590	631
Cogeco Communications Inc. 2.99% 09-22-2031	Canada	Corporate - Non Convertible	530,000	530	487
Coinbase Global Inc. 3.63% 10-01-2031 144A	United States	Corporate - Non Convertible	USD 4,387,000	4,621	4,984
Colbun SA 3.15% 01-19-2032	Chile	Corporate - Non Convertible	USD 660,000	815	786
Cologix Data Centers Issuer LLC 4.94% 01-25-2052	Canada	Mortgage Backed	67,000	67	66
Cologix Data Centers Issuer LLC 5.68% 01-25-2052	Canada	Mortgage Backed	160,000	160	153
CommScope Inc. 4.75% 09-01-2029 144A	United States	Corporate - Non Convertible	USD 100,000	125	109
CommScope Technologies Finance LLC 8.25% 03-01-2027 144A	United States	Corporate - Non Convertible	USD 316,000	417	385
Constellation Software Inc. 5.16% 02-16-2029 144A	Canada	Corporate - Non Convertible	USD 572,000	770	798
Continental Resources Inc. 5.75% 01-15-2031 144A	United States	Corporate - Non Convertible	USD 3,468,000	4,406	4,823
Cordelio Amalco GP I 4.09% 06-30-2034	Canada	Corporate - Non Convertible	451,277	451	441
Cordelio Amalco GP I 4.09% 09-30-2034	Canada	Corporate - Non Convertible	456,458	456	447
Corp Nacional del Cobre de Chile 4.50% 09-16-2025	Chile	Corporate - Non Convertible	USD 1,972,000	2,632	2,657
Corus Entertainment Inc. 5.00% 05-11-2028	Canada	Corporate - Non Convertible	1,849,000	910	901
Country Garden Holdings Co. Ltd. 2.70% 07-12-2026	China	Corporate - Non Convertible	USD 1,625,000	1,382	169
Country Garden Holdings 5.63% 01-14-2030	China	Corporate - Non Convertible	USD 2,349,000	1,948	241
CPPIB Capital Inc. 3.95% 06-02-2032	Canada	Federal Government	1,902,000	1,893	1,976
Credicorp Ltd. 2.75% 06-17-2025 Callable 2025	Peru	Corporate - Non Convertible	USD 300,000	399	399
Crombie Real Estate Investment Trust 3.92% 06-21-2027 Callable 2027	Canada	Corporate - Non Convertible	116,000	116	116
Crombie Real Estate Investment Trust 3.21% 10-09-2030 Callable 2030	Canada	Corporate - Non Convertible	2,280,000	2,342	2,145
Crombie Real Estate Investment Trust 3.13% 08-12-2031	Canada	Corporate - Non Convertible	216,000	216	200
Curaleaf Holdings Inc. 8.00% 12-15-2026	United States	Corporate - Non Convertible	USD 680,000	872	868
DIRECTV Holdings LLC 5.88% 08-15-2027 144A	United States	Corporate - Non Convertible	USD 128,000	161	170
Dollarama Inc. 5.53% 09-26-2028	Canada	Corporate - Non Convertible	770,000	770	823

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ '000)	Fair Value (\$ '000)
<b>BONDS (cont'd)</b>					
Domtar Corp. 6.75% 10-01-2028 144A	United States	Corporate - Non Convertible	USD 369,000	466	458
Dream Industrial Real Estate Investment Trust 1.66% 12-22-2025 (A)	Canada	Corporate - Non Convertible	3,080,000	3,079	3,000
Dream Industrial Real Estate Investment Trust 2.54% 12-07-2026	Canada	Corporate - Non Convertible	480,000	480	467
Dream Industrial Real Estate Investment Trust 2.06% 06-17-2027	Canada	Corporate - Non Convertible	520,000	520	496
Ecopetrol SA 4.63% 11-02-2031	Colombia	Corporate - Non Convertible	USD 1,696,000	1,746	1,967
Electricite de France SA 4.50% 09-21-2028 144A	France	Corporate - Non Convertible	USD 2,131,000	2,811	2,888
Electronic Arts Inc. 1.85% 02-15-2031	United States	Corporate - Non Convertible	USD 857,000	1,003	995
Electronic Arts Inc. 2.95% 02-15-2051	United States	Corporate - Non Convertible	USD 801,000	755	752
The Empire Life Insurance Co. 3.63% 04-17-2081	Canada	Corporate - Non Convertible	50,000	50	43
Empresas CMPG SA 3.00% 04-06-2031	Chile	Corporate - Non Convertible	USD 985,000	1,229	1,183
Enbridge Gas Inc. 5.70% 10-06-2033	Canada	Corporate - Non Convertible	500,000	500	561
Enbridge Inc. 4.90% 05-26-2028	Canada	Corporate - Non Convertible	430,000	430	448
Enbridge Inc. 3.10% 09-21-2033	Canada	Corporate - Non Convertible	1,130,000	1,128	1,031
Enbridge Inc. 5.37% 09-27-2077 Callable 2027	Canada	Corporate - Non Convertible	12,100,000	11,577	12,118
Enbridge Inc. F/R 04-12-2078 Callable 2028	Canada	Corporate - Non Convertible	3,870,000	3,864	4,049
Enel Finance International NV 5.00% 06-15-2032 144A	Italy	Corporate - Non Convertible	USD 520,000	634	712
Enel SpA 2.25% 07-12-2031 144A	Italy	Corporate - Non Convertible	USD 270,000	290	318
EPCOR Utilities Inc. 4.73% 09-02-2052	Canada	Corporate - Non Convertible	700,000	700	721
Equitable Bank 5.16% 01-11-2027	Canada	Corporate - Non Convertible	900,000	900	925
Exxon Mobil Corp. 3.10% 08-16-2049	United States	Corporate - Non Convertible	USD 3,963,000	4,049	3,939
Fair Isaac Corp. 4.00% 06-15-2028 144A	United States	Corporate - Non Convertible	USD 482,000	603	631
Fairfax Financial Holdings Ltd. 8.30% 04-15-2026	Canada	Corporate - Non Convertible	USD 1,070,000	1,617	1,524
Fairfax Financial Holdings Ltd. 4.23% 06-14-2029 Callable 2029	Canada	Corporate - Non Convertible	370,000	370	375
Fairfax Financial Holdings Ltd. 3.95% 03-03-2031	Canada	Corporate - Non Convertible	752,000	754	745
Fairfax India Holdings Corp. 5.00% 02-26-2028 144A	Canada	Corporate - Non Convertible	USD 1,360,000	1,702	1,694
Federation des Caisses Desjardins du Quebec 3.80% 09-24-2029	Canada	Corporate - Non Convertible	301,000	301	302
First Capital Real Estate Investment Trust 3.45% 03-01-2028	Canada	Corporate - Non Convertible	440,000	389	432
First Capital Real Estate Investment Trust 5.46% 06-12-2032	Canada	Corporate - Non Convertible	340,000	340	356
First Capital Realty Inc. 5.57% 03-01-2031	Canada	Corporate - Non Convertible	1,548,000	1,573	1,646
First West Credit Union 9.19% 08-09-2033	Canada	Corporate - Non Convertible	550,000	550	612
Flynn America LP Term Loan B 1st Lien F/R 07-23-2028	United States	Term Loans	USD 493,563	602	662
Ford Credit Canada Co. 2.96% 09-16-2026	United States	Corporate - Non Convertible	350,000	350	343
Ford Credit Canada Co. 5.58% 02-22-2027	United States	Corporate - Non Convertible	510,000	510	525
Ford Credit Canada Co. 5.24% 05-23-2028	United States	Corporate - Non Convertible	660,000	660	678
Fortis Inc. 4.43% 05-31-2029	Canada	Corporate - Non Convertible	1,165,000	1,166	1,201
Frontera Generation Holdings LLC Term Loan 1st Lien F/R 07-28-2026	United States	Term Loans	USD 24,442	31	43
Frontera Generation Holdings LLC Term Loan 2nd Lien F/R 04-26-2028	United States	Term Loans	USD 23,724	17	26
Gartner Inc. 3.63% 06-15-2029 144A	United States	Corporate - Non Convertible	USD 4,244,000	5,354	5,487
General Motors Financial of Canada Ltd. 5.20% 02-09-2028	United States	Corporate - Non Convertible	420,000	420	436
General Motors Financial of Canada Ltd. 5.00% 02-09-2029	United States	Corporate - Non Convertible	630,000	629	652
George Weston Ltd. 4.19% 09-05-2029	Canada	Corporate - Non Convertible	570,000	570	578
GFL Environmental Inc. 5.13% 12-15-2026 144A	Canada	Corporate - Non Convertible	USD 140,000	185	189
GFL Environmental Inc. 3.50% 09-01-2028 144A	Canada	Corporate - Non Convertible	USD 52,000	66	67
GFL Environmental Inc. 6.75% 01-15-2031 144A	Canada	Corporate - Non Convertible	USD 2,304,000	3,133	3,273
Gibson Energy Inc. 2.85% 07-14-2027 Callable 2027	Canada	Corporate - Non Convertible	320,000	325	313
Gibson Energy Inc. F/R 12-22-2080	Canada	Corporate - Non Convertible	225,000	226	214
Glencore Funding LLC 5.70% 05-08-2033 144A	Australia	Corporate - Non Convertible	USD 579,000	799	822
Go Daddy Operating Co. LLC 3.50% 03-01-2029 144A	United States	Corporate - Non Convertible	USD 15,000	18	19
The Goldman Sachs Group Inc. F/R 02-28-2029	United States	Corporate - Non Convertible	567,000	567	537
Government of Bahamas 6.95% 11-20-2029	Bahamas	Foreign Governments	USD 1,460,000	2,152	1,866
Government of Bahamas 8.95% 10-15-2032	Bahamas	Foreign Governments	USD 1,200,000	1,581	1,655
Government of Brazil 10.00% 01-01-2031	Brazil	Foreign Governments	BRL 4,400,000	11,747	9,853
Government of Brazil 6.25% 03-18-2031	Brazil	Foreign Governments	USD 6,900,000	9,385	9,752
Government of Canada 3.75% 02-01-2025	Canada	Federal Government	100,000	99	100
Government of Canada 3.75% 05-01-2025	Canada	Federal Government	3,000	3	3
Government of Canada 1.25% 03-01-2027	Canada	Federal Government	1,204,000	1,108	1,162
Government of Canada 3.50% 03-01-2028	Canada	Federal Government	171,000	169	175
Government of Germany 2.20% 02-15-2034	Germany	Foreign Governments	EUR 12,700,000	18,351	19,304
Government of Germany 0% 08-15-2052	Germany	Foreign Governments	EUR 23,760,000	23,615	18,323
Government of Mexico 2.66% 05-24-2031	Mexico	Foreign Governments	USD 8,800,000	10,531	10,244

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ '000)	Fair Value (\$ '000)
<b>BONDS (cont'd)</b>					
Government of New Zealand 4.50% 05-15-2030	New Zealand	Foreign Governments	NZD 7,700,000	6,329	6,674
Government of New Zealand 3.50% 04-14-2033 (REGS)	New Zealand	Foreign Governments	NZD 24,596,000	18,502	20,084
Government of New Zealand 4.25% 05-15-2034	New Zealand	Foreign Governments	NZD 15,910,000	12,823	13,675
Government of South Africa 8.88% 02-28-2035	South Africa	Foreign Governments	ZAR 256,000,000	15,138	18,572
Government of the Bahamas 9.00% 06-16-2029	Bahamas	Foreign Governments	USD 1,500,000	1,524	2,103
GPS Blue Financing DAC 5.65% 11-09-2041	Ireland	Corporate - Non Convertible	USD 4,300,000	6,063	5,874
Granite Real Estate Investment Trust 3.06% 06-04-2027	Canada	Corporate - Non Convertible	330,000	308	325
Granite Real Estate Investment Trust 2.19% 08-30-2028	Canada	Corporate - Non Convertible	3,093,000	2,788	2,908
Greater Toronto Airports Authority 1.54% 05-03-2028	Canada	Corporate - Non Convertible	2,950,000	2,602	2,777
Greater Toronto Airports Authority 6.47% 02-02-2034 Callable	Canada	Corporate - Non Convertible	128,000	148	151
HCA Healthcare Inc. 3.50% 09-01-2030 Callable 2030	United States	Corporate - Non Convertible	USD 190,000	252	243
Heathrow Funding Ltd. 3.25% 05-21-2025	United Kingdom	Corporate - Non Convertible	346,000	364	344
Heathrow Funding Ltd. 2.69% 10-13-2027	United Kingdom	Corporate - Non Convertible	960,000	960	936
Heathrow Funding Ltd. 3.79% 09-04-2030 Callable 2030	United Kingdom	Corporate - Non Convertible	990,000	990	976
Heathrow Funding Ltd. 3.73% 04-13-2033	United Kingdom	Corporate - Non Convertible	510,000	529	486
Hilton Worldwide Finance LLC Term Loan 1st Lien Sr F/R 11-09-2030	United States	Term Loans	USD 2,000,000	2,715	2,707
Honda Canada Finance Inc. 4.87% 09-23-2027	Canada	Corporate - Non Convertible	1,359,000	1,362	1,407
Honda Canada Finance Inc. 5.73% 09-28-2028	Canada	Corporate - Non Convertible	520,000	520	559
Hyundai Capital Canada Inc. 4.90% 01-31-2029	Canada	Corporate - Non Convertible	370,000	370	385
iA Financial Corp Inc. F/R 06-20-2033	Canada	Corporate - Non Convertible	450,000	450	476
iA Financial Corp. Inc. F/R 02-25-2032	Canada	Corporate - Non Convertible	1,490,000	1,490	1,469
The Independent Order Of Foresters F/R 10-15-2035 Callable 2030	Canada	Corporate - Non Convertible	490,000	490	440
Indy US Bidco LLC Term Loan B3 1st Lien F/R 03-05-2028	United States	Term Loans	USD 249,286	316	334
Intact Financial Corp. 5.46% 09-22-2032 144A	Canada	Corporate - Non Convertible	USD 470,000	623	652
Intact Financial Corp. F/R 05-16-2034	Canada	Corporate - Non Convertible	380,000	380	395
Intact Financial Corp. F/R 03-31-2081	Canada	Corporate - Non Convertible	180,000	180	175
Inter Pipeline Ltd. 3.48% 12-16-2026 Callable 2026	Canada	Corporate - Non Convertible	670,000	656	665
Inter Pipeline Ltd. 4.23% 06-01-2027	Canada	Corporate - Non Convertible	1,884,000	1,934	1,896
Inter Pipeline Ltd. 5.71% 05-29-2030	Canada	Corporate - Non Convertible	470,000	470	497
Inter Pipeline Ltd. 3.98% 11-25-2031	Canada	Corporate - Non Convertible	3,580,000	3,580	3,406
Inter Pipeline Ltd. F/R 03-26-2079 Callable 2029	Canada	Corporate - Non Convertible	380,000	380	387
Inter Pipeline Ltd. F/R 11-19-2079 Callable 2029	Canada	Corporate - Non Convertible	779,000	775	783
International Bank for Reconstruction and Development 1.75% 01-31-2031	Supra - National	n/a	USD 4,600,000	6,221	6,388
International Bank for Reconstruction and Development F/R 07-31-2033	Supra - National	n/a	USD 5,800,000	7,952	7,985
Ivanhoe Cambridge II Inc. 2.30% 12-12-2024 Callable 2024	Canada	Corporate - Non Convertible	379,000	379	378
Jadex Inc. Term Loan 1st Lien F/R 02-12-2028	United States	Term Loans	USD 411,132	532	546
Jazz Pharmaceuticals PLC 4.38% 01-15-2029	United States	Corporate - Non Convertible	USD 1,222,000	1,504	1,600
JPMorgan Chase & Co. 1.90% 03-05-2028	United States	Corporate - Non Convertible	1,580,000	1,580	1,521
Kaisa Group Holdings Ltd. 11.70% 11-11-2025	China	Corporate - Non Convertible	USD 1,200,000	1,447	53
Kaisa Group Holdings 9.38% 12-10-2024	China	Corporate - Non Convertible	USD 400,000	359	26
Kaisa Group Holdings 8.65% 12-10-2024	China	Corporate - Non Convertible	USD 900,000	396	40
Kaisa Group Holdings 10.50% 12-10-2024	China	Corporate - Non Convertible	USD 1,900,000	1,132	78
Keyera Corp. 3.96% 05-29-2030	Canada	Corporate - Non Convertible	2,270,000	2,466	2,258
Keyera Corp. F/R 06-13-2079 Callable 2029	Canada	Corporate - Non Convertible	440,000	441	454
Keyera Corp. F/R 03-10-2081	Canada	Corporate - Non Convertible	610,000	610	602
Knight Health Holdings LLC Term Loan B 1st Lien F/R 12-17-2028	United States	Term Loans	USD 294,686	352	229
Kruger Products LP 6.00% 04-24-2025	Canada	Corporate - Non Convertible	200,000	200	199
Kruger Products LP 5.38% 04-09-2029	Canada	Corporate - Non Convertible	110,000	110	105
LABL Escrow Issuer LLC 6.75% 07-15-2026 144A	United States	Corporate - Non Convertible	USD 136,000	182	184
LABL Escrow Issuer LLC 10.50% 07-15-2027 144A	United States	Corporate - Non Convertible	USD 233,000	310	317
LABL Inc. 8.25% 11-01-2029 144A	United States	Corporate - Non Convertible	USD 246,000	279	301
LABL Inc. 8.63% 10-01-2031 144A	United States	Corporate - Non Convertible	USD 132,000	178	178
Lamb Weston Holdings Inc. 4.38% 01-31-2032 144A	United States	Corporate - Non Convertible	USD 1,022,000	1,197	1,283
LGI Homes Inc. 8.75% 12-15-2028 144A	United States	Corporate - Non Convertible	USD 35,000	48	51
Liberty Utilities (Canada) LP 3.32% 02-14-2050 Callable 2049	Canada	Corporate - Non Convertible	360,000	360	274
Loblaw Companies Ltd. 4.49% 12-11-2028 Callable 2028	Canada	Corporate - Non Convertible	40,000	44	41
Loblaw Companies Ltd. 2.28% 05-07-2030 Callable 2030	Canada	Corporate - Non Convertible	498,000	501	464
Loblaw Companies Ltd. 5.34% 09-13-2052	Canada	Corporate - Non Convertible	470,000	470	506
Logan Group Co. Ltd. 4.70% 07-06-2026	China	Corporate - Non Convertible	USD 3,483,000	2,636	415
LSF10 XL Bidco SCA Term Loan B 1st Lien F/R 03-30-2028	Luxembourg	Term Loans	EUR 315,784	465	435

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

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## SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
<b>BONDS (cont'd)</b>					
Luxembourg Investment Co. 428 SARL Term Loan B 1st Lien F/R 10-22-2028	Luxembourg	Term Loans	USD 393,102	480	9
Magenta Security Holdings LLC Term Loan 1st Lien Sr F/R 07-27-2028 (First Out)	United States	Term Loans	USD 39,302	48	51
Magenta Security Holdings LLC Term Loan 1st Lien F/R 07-27-28 (Second Out)	United States	Term Loans	USD 49,783	61	47
Magenta Security Holdings LLC Term Loan B 1st Lien Senior F/R 07-27-2028 (Third Out)	United States	Term Loans	USD 172,929	291	71
Manulife Bank of Canada 1.54% 09-14-2026	Canada	Corporate - Non Convertible	1,030,000	1,030	995
Manulife Financial Corp. F/R 03-10-2033	Canada	Corporate - Non Convertible	1,210,000	1,210	1,271
Manulife Financial Corp. F/R 02-23-2034	Canada	Corporate - Non Convertible	900,000	900	940
Manulife Financial Corp. F/R 03-19-2082	Canada	Corporate - Non Convertible	780,000	780	656
Manulife Financial Corp. F/R 06-19-2082	Canada	Corporate - Non Convertible	800,000	800	827
Mattamy Group Corp. 4.63% 03-01-2030 Callable 2025 144A	Canada	Corporate - Non Convertible	USD 161,000	180	209
Mauser Packaging Solutions Holding Co. 9.25% 04-15-2027 144A	United States	Corporate - Non Convertible	USD 378,000	513	525
Mauser Packaging 7.88% 04-15-2027 Reg.	United States	Corporate - Non Convertible	USD 366,000	506	513
Metro Inc. 4.66% 02-07-2033	Canada	Corporate - Non Convertible	165,000	162	172
Micron Technology Inc. 5.38% 04-15-2028	United States	Corporate - Non Convertible	USD 910,000	1,224	1,268
Minerva Merger Sub Inc. 6.50% 02-15-2030 144A	United States	Corporate - Non Convertible	USD 470,000	599	611
Mozart Debt Merger Sub Inc. 3.88% 04-01-2029 144A	United States	Corporate - Non Convertible	USD 473,000	599	606
Mozart Debt Merger Sub Inc. 5.25% 10-01-2029 144A	United States	Corporate - Non Convertible	USD 700,000	884	929
MPT Operating Partnership LP 3.50% 03-15-2031	United States	Corporate - Non Convertible	USD 144,000	133	142
NAV Canada 2.06% 05-29-2030	Canada	Corporate - Non Convertible	420,000	420	389
Nederlandse Waterschapsbank NV 1.00% 05-28-2030	Netherlands	Foreign Governments	USD 1,200,000	1,655	1,394
Nestlé Holdings Inc. 2.19% 01-26-2029	United States	Corporate - Non Convertible	760,000	760	726
New Red Finance Inc. 4.00% 10-15-2030	Canada	Corporate - Non Convertible	USD 109,000	143	136
Nexstar Escrow Inc. 5.63% 07-15-2027 144A	United States	Corporate - Non Convertible	USD 232,000	308	311
NextEra Energy Capital Holdings Inc. 4.85% 04-30-2031	United States	Corporate - Non Convertible	1,120,000	1,117	1,169
North West Redwater Partnership 2.80% 06-01-2031	Canada	Corporate - Non Convertible	1,460,000	1,457	1,367
North West Redwater Partnership 4.85% 06-01-2034	Canada	Corporate - Non Convertible	560,000	560	587
North West Redwater Partnership 3.70% 02-23-2043 Callable 2042	Canada	Corporate - Non Convertible	52,000	51	46
Nouvelle Autoroute 30 Financement Inc. 4.11% 03-31-2042	Canada	Corporate - Non Convertible	746,123	746	690
NVIDIA Corp. 2.00% 06-15-2031	United States	Corporate - Non Convertible	USD 567,000	688	678
OMERS Finance Trust 2.60% 05-14-2029	Canada	Provincial Governments	852,000	851	832
Ontario Power Generation Inc. 2.89% 04-08-2025 Callable 2025	Canada	Corporate - Non Convertible	420,000	403	418
Ontario Power Generation Inc. 1.17% 04-22-2026 Callable 2026	Canada	Corporate - Non Convertible	280,000	249	270
Ontario Power Generation Inc. 2.98% 09-13-2029	Canada	Corporate - Non Convertible	696,000	731	678
Ontario Power Generation Inc. 4.83% 06-28-2034	Canada	Corporate - Non Convertible	650,000	650	683
Ontario Teachers' Finance Trust 1.10% 10-19-2027	Canada	Provincial Governments	490,000	489	463
Ontario Teachers' Pension Plan 4.45% 06-02-2032	Canada	Provincial Governments	720,000	718	766
Open Text Corp. Term Loan B 1st Lien Sr F/R 01-31-2030	Canada	Term Loans	USD 1,270,279	1,728	1,726
Parkland Corp. of Canada 3.88% 06-16-2026	Canada	Corporate - Non Convertible	1,860,000	1,860	1,832
Parkland Corp. of Canada 4.38% 03-26-2029	Canada	Corporate - Non Convertible	140,000	140	135
Parkland Corp. of Canada 4.50% 10-01-2029 144A	Canada	Corporate - Non Convertible	USD 390,000	491	500
Parkland Fuel Corp. 5.88% 07-15-2027 144A	Canada	Corporate - Non Convertible	USD 26,000	34	35
Parkland Fuel Corp. 6.00% 06-23-2028	Canada	Corporate - Non Convertible	1,080,000	1,075	1,087
PayPal Holdings Inc. 2.65% 10-01-2026	United States	Corporate - Non Convertible	USD 600,000	794	792
PayPal Holdings Inc. 2.30% 06-01-2030 Callable 2030	United States	Corporate - Non Convertible	USD 370,000	518	454
Pembina Pipeline Corp. 4.02% 03-27-2028 Callable 2027	Canada	Corporate - Non Convertible	2,470,000	2,590	2,498
Pembina Pipeline Corp. 5.22% 06-28-2033	Canada	Corporate - Non Convertible	750,000	750	792
Pembina Pipeline Corp. 5.21% 01-12-2034	Canada	Corporate - Non Convertible	740,000	739	777
Pembina Pipeline Corp. 4.81% 03-25-2044	Canada	Corporate - Non Convertible	30,000	32	28
Pembina Pipeline Corp. 5.67% 01-12-2054	Canada	Corporate - Non Convertible	610,000	610	648
Pembina Pipeline Corp. F/R 01-25-2081	Canada	Corporate - Non Convertible	810,000	810	759
Perrigo Co. PLC 3.15% 06-15-2030	United States	Corporate - Non Convertible	USD 38,000	47	50
Petroleos De Venezuela 6.00% 12-06-2024	Venezuela	Corporate - Non Convertible	USD 480,000	153	63
Pfizer Investment Enterprises Pte. Ltd. 4.65% 05-19-2030	United States	Corporate - Non Convertible	USD 1,571,000	2,114	2,176
Pioneer Natural Resources Co. 2.15% 01-15-2031	United States	Corporate - Non Convertible	USD 1,838,000	1,989	2,183
Prologis Inc. 4.70% 03-01-2029	United States	Corporate - Non Convertible	870,000	868	901
Province of Alberta 2.05% 06-01-2030	Canada	Provincial Governments	10,264,000	8,788	9,708
Province of Manitoba 3.80% 09-05-2053	Canada	Provincial Governments	70,000	65	65
Province of Ontario 4.05% 02-02-2032	Canada	Provincial Governments	4,840,000	4,834	5,068
Province of Ontario 4.15% 06-02-2034	Canada	Provincial Governments	944,000	929	984

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## SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
<b>BONDS (cont'd)</b>					
Province of Quebec 3.65% 05-20-2032	Canada	Provincial Governments	1,410,000	1,410	1,438
Province of Quebec 4.40% 12-01-2055	Canada	Provincial Governments	80,000	85	84
Province of Saskatchewan 3.10% 06-02-2050	Canada	Provincial Governments	10,000	10	8
PSP Capital Inc. 2.60% 03-01-2032	Canada	Federal Government	1,320,000	1,316	1,254
PSP Capital Inc. 4.15% 06-01-2033	Canada	Federal Government	120,000	121	126
Quasar Intermediate Holdings Ltd. Term Loan B 1st Lien F/R 01-20-2029	United States	Term Loans	USD 392,000	485	359
Reliance LP 2.68% 12-01-2027	Canada	Corporate - Non Convertible	430,000	430	415
Reliance LP 2.67% 08-01-2028	Canada	Corporate - Non Convertible	650,000	650	619
Reliance LP 5.25% 05-15-2031	Canada	Corporate - Non Convertible	540,000	540	566
Renesas Electronics Corp. 1.54% 11-26-2024	Japan	Corporate - Non Convertible	USD 560,000	706	753
Renesas Electronics Corp. 2.17% 11-25-2026	Japan	Corporate - Non Convertible	USD 650,000	819	837
Rogers Communications Inc. 3.10% 04-15-2025	Canada	Corporate - Non Convertible	1,709,000	1,635	1,700
Rogers Communications Inc. 5.70% 09-21-2028	Canada	Corporate - Non Convertible	1,440,000	1,438	1,535
Rogers Communications Inc. 3.75% 04-15-2029	Canada	Corporate - Non Convertible	1,279,000	1,272	1,270
Rogers Communications Inc. 2.90% 12-09-2030	Canada	Corporate - Non Convertible	1,633,000	1,621	1,526
Rogers Communications Inc. 5.25% 04-15-2052	Canada	Corporate - Non Convertible	329,000	327	331
Rogers Communications Inc. F/R 03-15-2082 144A	Canada	Corporate - Non Convertible	USD 368,000	467	489
Royal Bank of Canada 4.61% 07-26-2027	Canada	Corporate - Non Convertible	27,000	27	28
Royal Bank of Canada F/R 04-03-2034	Canada	Corporate - Non Convertible	1,020,000	1,020	1,066
Royal Bank of Canada F/R 08-08-2034	Canada	Corporate - Non Convertible	1,819,000	1,819	1,880
Sagen MI Canada Inc. 3.26% 03-05-2031	Canada	Corporate - Non Convertible	570,000	570	516
Sagen MI Canada Inc. F/R 03-24-2081	Canada	Corporate - Non Convertible	420,000	420	390
Saputo Inc. 2.88% 11-19-2024 Callable 2024	Canada	Corporate - Non Convertible	360,000	360	359
Saudi Arabian Oil Co. 5.25% 07-17-2034	Saudi Arabia	Corporate - Non Convertible	USD 2,000,000	2,730	2,782
Seaspan Corp. 5.50% 08-01-2029 144A	Hong Kong	Corporate - Non Convertible	USD 5,300,000	6,422	6,782
Secure Energy Services Inc. 6.75% 03-22-2029	Canada	Corporate - Non Convertible	93,000	93	94
Sienna Senior Living Inc. 3.11% 11-04-2024	Canada	Corporate - Non Convertible	260,000	260	260
Sienna Senior Living Inc. 3.45% 02-27-2026 Callable 2026	Canada	Corporate - Non Convertible	330,000	330	327
Sienna Senior Living Inc. 2.82% 03-31-2027	Canada	Corporate - Non Convertible	2,310,000	2,408	2,243
Sino-Ocean Group Holding Ltd. 5.95% 02-04-2027	China	Corporate - Non Convertible	USD 300,000	93	29
Sino-Ocean Group Holding Ltd. 4.75% 08-05-2029	China	Corporate - Non Convertible	USD 2,959,000	1,434	289
Sino-Ocean Group Holding Ltd. 4.75% 01-14-2030	China	Corporate - Non Convertible	USD 675,000	217	66
SK Neptune Husky Group Sarl Term Loan PIK Gtd Unsecd F/R 12-31-2025	Luxembourg	Term Loans	USD 38,926	50	24
Source Energy Services Canada LP 10.50% 03-15-2025	Canada	Corporate - Non Convertible	290,738	300	292
South Bow Canadian Infrastructure Holdings Ltd. 4.32% 02-01-2030	Canada	Corporate - Non Convertible	270,000	270	273
South Bow Canadian Infrastructure Holdings Ltd. 4.62% 02-01-2032	Canada	Corporate - Non Convertible	440,000	440	445
South Bow Canadian Infrastructure Holdings Ltd. F/R 0 3-01-2055 144A	Canada	Corporate - Non Convertible	USD 1,030,000	1,413	1,445
South Coast British Columbia Transportation Authority 1.60% 07-03-2030	Canada	Municipal Governments	840,000	840	772
Southwestern Energy Co. 4.75% 02-01-2032	United States	Corporate - Non Convertible	USD 851,000	1,035	1,102
Spa US HoldCo Inc. Term Loan B 1st Lien F/R 03-12-2028	United States	Term Loans	USD 395,848	491	536
Specialty Pharma III Inc. Term Loan B 1st Lien F/R 02-24-2028	United States	Term Loans	USD 378,300	469	504
Stella-Jones Inc. 4.31% 10-01-2031	Canada	Corporate - Non Convertible	440,000	440	442
Sun Life Financial Inc. F/R 11-21-2033	Canada	Corporate - Non Convertible	1,010,000	1,010	973
Sun Life Financial Inc. F/R 08-10-2034	Canada	Corporate - Non Convertible	879,000	874	914
Sun Life Financial Inc. F/R 07-04-2035	Canada	Corporate - Non Convertible	291,000	291	313
Sun Life Financial Inc. F/R 10-01-2035	Canada	Corporate - Non Convertible	860,000	859	775
Sun Life Financial Inc. F/R 05-15-2036	Canada	Corporate - Non Convertible	1,110,000	1,110	1,172
Sunac China Holdings Ltd. 6.00% 09-30-2025	China	Corporate - Non Convertible	USD 257,678	113	43
Sunac China Holdings Ltd. 6.25% 09-30-2026	China	Corporate - Non Convertible	USD 257,990	104	38
Sunac China Holdings Ltd. 6.50% 09-30-2027	China	Corporate - Non Convertible	USD 516,608	180	70
Sunac China Holdings Ltd. 6.75% 09-30-2028	China	Corporate - Non Convertible	USD 775,851	243	96
Sunac China Holdings Ltd. 7.00% 09-30-2029	China	Corporate - Non Convertible	USD 776,789	194	84
Sunac China Holdings Ltd. 7.25% 09-30-2030	China	Corporate - Non Convertible	USD 365,332	85	37
Sunac China Holdings Ltd. 1.00% 09-30-2032	China	Corporate - Non Convertible	USD 310,794	86	33
Suncor Energy Inc. 5.40% 11-17-2026	Canada	Corporate - Non Convertible	1,120,000	1,118	1,161
Suncor Energy Inc. 3.75% 03-04-2051	Canada	Corporate - Non Convertible	USD 2,228,000	2,349	2,275
Suncor Energy Inc. 3.95% 03-04-2051	Canada	Corporate - Non Convertible	460,000	455	394
Superior Plus LP 4.50% 03-15-2029 144A	Canada	Corporate - Non Convertible	USD 150,000	191	193
Suzano Austria GmbH 2.50% 09-15-2028	Brazil	Corporate - Non Convertible	USD 985,000	1,135	1,216

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ '000)	Fair Value (\$ '000)
<b>BONDS (cont'd)</b>					
Suzano SA 3.75% 01-15-2031	Brazil	Corporate - Non Convertible	USD 490,000	677	609
TELUS Corp. 4.80% 12-15-2028	Canada	Corporate - Non Convertible	250,000	250	260
TELUS Corp. 3.30% 05-02-2029 Callable 2029	Canada	Corporate - Non Convertible	272,000	264	267
TELUS Corp. 3.15% 02-19-2030 Callable 2029	Canada	Corporate - Non Convertible	1,032,000	1,023	995
TELUS Corp. 4.65% 08-13-2031	Canada	Corporate - Non Convertible	600,000	599	617
TELUS Corp. 2.85% 11-13-2031	Canada	Corporate - Non Convertible	610,000	509	561
TELUS Corp. 4.95% 03-28-2033	Canada	Corporate - Non Convertible	370,000	369	386
Tencent Holdings Ltd. 2.39% 06-03-2030 Callable 2030	China	Corporate - Non Convertible	USD 420,000	578	513
Tencent Music Entertainment Group 1.38% 09-03-2025 Callable 2025	China	Corporate - Non Convertible	USD 290,000	381	381
Tencent Music Entertainment Group 2.00% 09-03-2030 Callable 2030	China	Corporate - Non Convertible	USD 210,000	275	247
Tenet Healthcare Corp. 4.38% 01-15-2030	United States	Corporate - Non Convertible	USD 110,000	138	143
Tenet Healthcare 4.25% 06-01-2029	United States	Corporate - Non Convertible	USD 680,000	817	889
Teranet Holdings LP 3.72% 02-23-2029	Canada	Corporate - Non Convertible	1,520,000	1,520	1,479
TerraForm Power Operating LLC 4.75% 01-15-2030 Callable 2025 144A	United States	Corporate - Non Convertible	USD 40,000	53	52
Thomson Reuters Corp. 2.24% 05-14-2025 Callable 2025	Canada	Corporate - Non Convertible	930,000	930	920
T-Mobile USA Inc. 2.55% 02-15-2031 Class B	United States	Corporate - Non Convertible	USD 380,000	516	458
T-Mobile USA Inc. 5.20% 01-15-2033	United States	Corporate - Non Convertible	USD 730,000	942	1,022
TMX Group Ltd. 2.30% 12-11-2024 Callable 2024	Canada	Corporate - Non Convertible	400,000	401	399
TMX Group Ltd. 3.78% 06-05-2028 Callable 2028	Canada	Corporate - Non Convertible	470,000	472	474
TMX Group Ltd. 4.68% 08-16-2029	Canada	Corporate - Non Convertible	370,000	370	387
TMX Group Ltd 2.02% 02-12-2031	Canada	Corporate - Non Convertible	360,000	360	325
Toronto Hydro Corp. 4.95% 10-13-2052	Canada	Corporate - Non Convertible	98,000	101	105
The Toronto-Dominion Bank F/R 04-09-2034	Canada	Corporate - Non Convertible	850,000	850	889
The Toronto-Dominion Bank F/R 10-31-2082	Canada	Corporate - Non Convertible	1,190,000	1,190	1,246
Tourmaline Oil Corp. 2.53% 02-12-2029	Canada	Corporate - Non Convertible	380,000	380	363
Toyota Credit Canada Inc. 4.45% 01-26-2026	Canada	Corporate - Non Convertible	1,107,000	1,097	1,117
Toyota Credit Canada Inc. 3.73% 10-02-2029	Canada	Corporate - Non Convertible	660,000	660	662
Toyota Motor Corp. 1.34% 03-25-2026	Japan	Corporate - Non Convertible	USD 380,000	476	494
TransCanada PipeLines Ltd. 3.80% 04-05-2027 Callable 2027	Canada	Corporate - Non Convertible	5,639,000	5,494	5,673
TransCanada PipeLines Ltd. 5.28% 07-15-2030	Canada	Corporate - Non Convertible	1,240,000	1,240	1,321
TransCanada PipeLines Ltd. 4.33% 09-16-2047 Callable 2047	Canada	Corporate - Non Convertible	48,000	40	43
TransCanada Trust F/R 05-18-2077 Callable 2027	Canada	Corporate - Non Convertible	3,555,000	3,628	3,497
Trulieve Cannabis Corp. 8.00% 10-06-2026	United States	Corporate - Non Convertible	USD 272,000	336	357
United Kingdom Gilt 0.88% 07-31-2033	United Kingdom	Foreign Governments	GBP 34,561,000	47,044	48,370
United States Treasury 3.75% 12-31-2028	United States	Foreign Governments	USD 6,859,500	9,159	9,336
United States Treasury 4.25% 06-30-2029	United States	Foreign Governments	USD 25,000,000	35,287	34,784
United States Treasury 1.13% 02-15-2031	United States	Foreign Governments	USD 54,000	63	63
United States Treasury 0.13% 01-15-2032 Inflation Indexed	United States	Foreign Governments	USD 19,400,000	29,519	26,893
United States Treasury 2.75% 08-15-2032	United States	Foreign Governments	USD 1,318,000	1,643	1,664
United States Treasury 3.50% 02-15-2033	United States	Foreign Governments	USD 43,457,700	56,982	57,709
United States Treasury 3.88% 08-15-2033	United States	Foreign Governments	USD 18,500,000	24,270	25,204
United States Treasury 4.38% 05-15-2034	United States	Foreign Governments	USD 37,829,000	53,198	53,536
United States Treasury 3.88% 08-15-2034	United States	Foreign Governments	USD 41,950,000	57,586	57,080
United States Treasury 2.38% 02-15-2042	United States	Foreign Governments	USD 2,780,000	3,119	2,926
United States Treasury 0.13% 02-15-2052 Inflation Indexed	United States	Foreign Governments	USD 19,641,000	23,232	18,647
United States Treasury 2.13% 02-15-2054	United States	Foreign Governments	USD 5,179,000	7,453	7,456
UPC Broadband Finco BV 4.88% 07-15-2031 144A	Netherlands	Corporate - Non Convertible	USD 2,780,000	3,508	3,576
Vancouver Airport Authority 1.76% 09-20-2030 Callable 2030	Canada	Corporate - Non Convertible	213,000	180	193
Ventas Canada Finance Ltd. 5.40% 04-21-2028	United States	Corporate - Non Convertible	830,000	830	872
Ventas Canada Finance Ltd. 5.10% 03-05-2029	United States	Corporate - Non Convertible	770,000	769	805
Veren Inc. 4.97% 06-21-2029	Canada	Corporate - Non Convertible	660,000	660	683
Verizon Communications Inc. F/R 03-20-2026	United States	Corporate - Non Convertible	USD 224,000	280	304
Verizon Communications Inc. 2.38% 03-22-2028	United States	Corporate - Non Convertible	1,288,000	1,259	1,237
Videotron Ltd. 4.65% 07-15-2029	Canada	Corporate - Non Convertible	770,000	770	791
Vidéotron Ltée 3.63% 06-15-2028	Canada	Corporate - Non Convertible	970,000	970	961
Vidéotron Ltée 4.50% 01-15-2030 Callable 2024	Canada	Corporate - Non Convertible	1,310,000	1,310	1,328
Visa Inc. 1.10% 02-15-2031	United States	Corporate - Non Convertible	USD 321,000	364	364
Visa Inc. 2.00% 08-15-2050	United States	Corporate - Non Convertible	USD 1,863,000	1,589	1,530
VW Credit Canada Inc. 4.42% 08-20-2029	Germany	Corporate - Non Convertible	820,000	827	832
Weatherford International Ltd. 8.63% 04-30-2030 144A	United States	Corporate - Non Convertible	USD 3,025,000	3,741	4,262
Wells Fargo & Co. 2.57% 05-01-2026 Callable 2025	United States	Corporate - Non Convertible	260,000	270	258
Wells Fargo & Co. 2.98% 05-19-2026	United States	Corporate - Non Convertible	231,000	244	228

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
<b>BONDS (cont'd)</b>					
WSP Global Inc. 2.41% 04-19-2028	Canada	Corporate - Non Convertible	351,000	351	336
WSP Global Inc. 4.12% 09-12-2029	Canada	Corporate - Non Convertible	500,000	500	504
Zegona Holdco Ltd. Term Loan B 1st Lien Sr F/R 07-09-2029	United Kingdom	Term Loans	USD 1,080,000	1,456	1,461
<b>Total bonds</b>				<b>890,087</b>	<b>879,440</b>
<b>EQUITIES</b>					
AbbVie Inc.	United States	Health Care	114,512	18,872	30,582
Air Liquide SA	France	Materials	45,441	4,872	11,872
Alphabet Inc. Class A	United States	Communication Services	124,229	18,796	27,863
Altria Group Inc.	United States	Consumer Staples	166,927	10,443	11,522
Amadeus IT Group SA	Spain	Consumer Discretionary	59,582	5,088	5,817
Amazon.com Inc.	United States	Consumer Discretionary	134,866	23,434	33,984
American Tower Corp. Class A	United States	Real Estate	22,087	5,005	6,946
Analog Devices Inc.	United States	Information Technology	44,996	11,723	14,006
Apple Inc.	United States	Information Technology	162,123	26,730	51,085
Assa Abloy AB B	Sweden	Industrials	249,840	9,473	11,378
AstraZeneca PLC	United Kingdom	Health Care	97,003	17,619	20,443
Atlas Copco AB A	Sweden	Industrials	286,172	2,656	7,488
AutoZone Inc.	United States	Consumer Discretionary	2,210	7,996	9,415
BAE Systems PLC	United Kingdom	Industrials	672,498	15,543	15,062
BCE Inc. Pfd. Series AA	Canada	Communication Services	16,022	249	275
BCE Inc. Pfd. Series AI	Canada	Communication Services	2,512	38	39
BCE Inc. 4.54% Cum. Red. First Pfd. Series R Callable	Canada	Communication Services	13,980	253	222
Becton, Dickinson and Co.	United States	Health Care	25,516	6,635	8,320
The Blackstone Group Inc. Class A	United States	Financials	62,623	10,391	12,968
Broadcom Inc.	United States	Information Technology	83,889	3,730	19,570
Brookfield Asset Management Inc. Pfd. Series 46	Canada	Real Estate	25,630	646	586
Brookfield Asset Management Inc. Pfd. Series 48	Canada	Real Estate	10,409	260	242
Brookfield Renewable Partners LP Pfd. Series 13	Canada	Utilities	7,357	182	165
Cenovus Energy Inc. Pfd. Series 7	Canada	Energy	28,990	581	691
Chevron Corp.	United States	Energy	50,417	7,049	10,041
CME Group Inc.	United States	Financials	67,305	12,633	20,084
The Coca-Cola Co.	United States	Consumer Staples	198,614	13,742	19,301
Colgate Palmolive Co.	United States	Consumer Staples	125,763	13,529	17,656
Compass Group PLC	United Kingdom	Consumer Discretionary	193,350	7,445	8,382
ConocoPhillips	United States	Energy	65,688	9,103	9,352
CRH PLC	Ireland	Materials	108,961	8,036	13,666
DBS Group Holdings Ltd.	Singapore	Financials	451,559	12,770	18,137
Deutsche Boerse AG	Germany	Financials	76,277	11,155	24,197
Diageo PLC	United Kingdom	Consumer Staples	153,879	7,181	7,264
Duke Energy Corp.	United States	Utilities	111,748	15,198	17,424
Emera Inc. Pfd. Series L	Canada	Utilities	12,750	319	249
Exxon Mobil Corp.	United States	Energy	103,619	16,626	16,426
Ferguson Enterprises Inc.	United States	Industrials	43,065	10,780	11,565
Frontera Generation Holdings LLC	United States	Energy	1,737	4	1
Glencore PLC	Australia	Materials	2,143,612	11,551	16,608
Haleon PLC	United Kingdom	Consumer Staples	1,389,000	7,963	9,828
Hannover Rueckversicherung SE Reg.	Germany	Financials	31,781	6,846	12,254
HDFC Bank Ltd.	India	Financials	402,228	8,660	11,260
Heineken Holding NV A	Netherlands	Consumer Staples	65,664	7,028	6,709
The Home Depot Inc.	United States	Consumer Discretionary	20,010	9,265	10,965
Hong Kong Exchanges and Clearing Ltd.	Hong Kong	Financials	214,109	9,321	11,817
Intelsat Jackson Holdings SA	Luxembourg	Communication Services	9,877	422	421
ITOCHU Corp.	Japan	Industrials	269,000	14,441	19,540
Japan Exchange Group Inc.	Japan	Financials	851,400	9,168	14,942
Johnson & Johnson	United States	Health Care	93,819	17,209	20,562
JPMorgan Chase & Co.	United States	Financials	118,848	17,746	33,890
Keyence Corp.	Japan	Information Technology	12,189	4,581	7,889
Lam Research Corp.	United States	Information Technology	11,695	8,558	12,907
Linde PLC	Ireland	Materials	16,454	3,530	10,611
Loblaws Companies Ltd. 5.30% Cum. Red. 2nd Pfd. Series B	Canada	Consumer Staples	2,273	59	53
London Stock Exchange Group PLC	United Kingdom	Financials	30,525	4,832	5,647
LVMH Moet Hennessy Louis Vuitton SE	France	Consumer Discretionary	6,138	3,439	6,377
McDonald's Corp.	United States	Consumer Discretionary	22,578	4,630	9,298
McKesson Corp.	United States	Health Care	19,107	9,825	12,776



# MACKENZIE GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ '000)	Fair Value (\$ '000)
<b>EQUITIES (cont'd)</b>					
Merck & Co. Inc.	United States	Health Care	82,892	12,760	12,730
Meta Platforms Inc. Class A	United States	Communication Services	40,047	18,276	31,002
Microsoft Corp.	United States	Information Technology	96,664	14,791	56,250
Moody's Corp.	United States	Financials	9,764	1,474	6,267
Motorola Solutions Inc.	United States	Information Technology	47,592	11,444	28,939
Nestlé SA Reg.	Switzerland	Consumer Staples	66,926	7,029	9,120
Novo Nordisk AS B	Denmark	Health Care	71,766	2,493	11,559
NVIDIA Corp.	United States	Information Technology	133,596	20,407	21,940
Oracle Corp.	United States	Information Technology	86,558	14,747	19,947
Parker Hannifin Corp.	United States	Industrials	11,259	8,407	9,620
<sup>1</sup> Pernod Ricard SA	France	Consumer Staples	23,181	4,164	4,740
Philip Morris International Inc.	United States	Consumer Staples	163,247	18,335	26,801
Polymetal International PLC	Russia	Materials	393	1	-
RELX PLC	United Kingdom	Industrials	141,184	8,176	9,025
Roche Holding AG Genussscheine	Switzerland	Health Care	42,733	15,542	18,495
Ryanair Holdings PLC ADR	Ireland	Industrials	158,152	10,720	9,663
S&P Global Inc.	United States	Financials	24,061	10,691	16,810
Safran SA	France	Industrials	46,453	5,852	14,827
SAP AG	Germany	Information Technology	79,481	11,219	24,424
Shell PLC	Netherlands	Energy	487,714	18,383	21,507
The Sherwin-Williams Co.	United States	Materials	15,150	2,259	7,820
Siemens AG	Germany	Industrials	47,860	11,072	13,075
Sika AG	Switzerland	Materials	13,227	2,439	5,933
Sony Corp.	Japan	Consumer Discretionary	504,200	7,576	13,241
Source Energy Services Ltd.	Canada	Energy	13,086	32	149
Taiwan Semiconductor Manufacturing Co. Ltd.	Taiwan	Information Technology	508,120	6,486	20,904
Thermo Fisher Scientific Inc.	United States	Health Care	11,979	8,481	10,021
Tokio Marine Holdings Inc.	Japan	Financials	43,200	2,149	2,143
TransAlta Corp. Perp. Pfd. Series C	Canada	Utilities	3,910	73	77
TransAlta Corp. Pfd. Series A	Canada	Utilities	33,983	444	509
Union Pacific Corp.	United States	Industrials	39,387	11,022	13,129
UnitedHealth Group Inc.	United States	Health Care	20,514	14,487	16,220
Veolia Environnement	France	Utilities	211,597	9,066	9,417
Visa Inc. Class A	United States	Financials	47,605	7,887	17,701
The Williams Companies Inc.	United States	Energy	278,106	11,671	17,169
Wolters Kluwer NV	Netherlands	Industrials	36,721	3,740	8,373
<b>Total equities</b>				<b>819,654</b>	<b>1,238,187</b>
<b>OPTIONS</b>					
Options purchased (see schedule of options purchased)				986	846
<b>Total options</b>				<b>986</b>	<b>846</b>
<b>EXCHANGE-TRADED FUNDS/NOTES</b>					
<sup>2</sup> Mackenzie Floating Rate Income ETF	Canada	Exchange-Traded Funds/Notes	504,408	8,777	8,635
<sup>2</sup> Mackenzie Global Dividend ETF	Canada	Exchange-Traded Funds/Notes	149,000	3,003	3,175
<sup>2</sup> Mackenzie Global Sustainable Bond ETF	Canada	Exchange-Traded Funds/Notes	340,000	6,830	6,120
<sup>2</sup> Mackenzie U.S. Aggregate Bond Index ETF (CAD-Hedged)	Canada	Exchange-Traded Funds/Notes	50,000	4,300	4,193
<b>Total exchange-traded funds/notes</b>				<b>22,910</b>	<b>22,123</b>
<b>MUTUAL FUNDS</b>					
<sup>3</sup> Mackenzie Global Corporate Fixed Income Fund Series R	Canada	Mutual Funds	158,830	1,589	1,633
<sup>3</sup> Mackenzie High Quality Floating Rate Fund Series R	Canada	Mutual Funds	952,505	9,525	9,542
<sup>3</sup> Mackenzie International Dividend Fund Series R	Canada	Mutual Funds	389,347	3,987	6,561
<sup>3</sup> Mackenzie Unconstrained Fixed Income Fund Series R	Canada	Mutual Funds	181,416	1,783	1,616
<b>Total mutual funds</b>				<b>16,884</b>	<b>19,352</b>

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
<b>PRIVATE FUNDS</b>					
<sup>4</sup> Northleaf Private Credit II LP	Canada	Financials	811	8,291	8,051
<sup>5</sup> Sagard Credit Partners II LP	Canada	Financials	811	4,144	4,301
<b>Total private funds</b>				<u>12,435</u>	<u>12,352</u>
Transaction costs				(1,182)	–
<b>Total investments</b>				<u>1,761,774</u>	<u>2,172,300</u>
Derivative instruments (see schedule of derivative instruments)					2,064
Cash and cash equivalents					27,943
Other assets less liabilities					22,281
<b>Net assets attributable to securityholders</b>					<u>2,224,588</u>

<sup>1</sup> The issuer of this security is related to Mackenzie. See Note 1.

<sup>2</sup> This exchange-traded fund is managed by Mackenzie.

<sup>3</sup> This fund is managed by Mackenzie.

<sup>4</sup> This fund is managed by Northleaf Capital Partners (Canada) Ltd., an affiliate of Mackenzie.

<sup>5</sup> This fund is managed by Sagard Holdings Inc., an affiliate of Mackenzie.

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## SUMMARY OF INVESTMENT PORTFOLIO

SEPTEMBER 30, 2024

PORTFOLIO ALLOCATION	% OF NAV
Equities	55.7
Bonds	39.5
<i>Bonds</i>	39.5
<i>Short bond futures</i>	–
Cash and cash equivalents	1.3
Other assets (liabilities)	1.1
Exchange-traded funds/notes	1.0
Mutual funds	0.9
Private funds	0.5
Purchased currency options	–

REGIONAL ALLOCATION	% OF NAV
United States	52.5
Canada	11.6
Germany	5.9
United Kingdom	5.8
Other	5.8
Japan	2.7
France	2.5
Ireland	1.9
Netherlands	1.9
New Zealand	1.8
Switzerland	1.5
Cash and cash equivalents	1.3
Other assets (liabilities)	1.1
Brazil	1.0
Mexico	1.0
Taiwan	0.9
Sweden	0.8

SECTOR ALLOCATION	% OF NAV
Foreign government bonds	22.6
Corporate bonds	14.9
Information technology	12.5
Financials	9.6
Health care	7.3
Industrials	6.4
Consumer staples	5.1
Consumer discretionary	4.4
Other	3.5
Energy	3.4
Materials	3.0
Communication services	2.7
Cash and cash equivalents	1.3
Utilities	1.2
Other assets (liabilities)	1.1
Exchange-traded funds/notes	1.0

MARCH 31, 2024

PORTFOLIO ALLOCATION	% OF NAV
Equities	55.7
Bonds	40.1
<i>Bonds</i>	36.2
<i>Long bond futures</i>	3.9
<i>Short bond futures</i>	–
Short-term investments	1.6
Exchange-traded funds/notes	1.1
Private funds	0.6
Other assets (liabilities)	0.5
Mutual funds	0.4
Purchased swap options	–
Purchased currency options	–

REGIONAL ALLOCATION	% OF NAV
United States	52.9
Canada	10.4
Germany	5.8
Other	5.3
United Kingdom	3.4
Mexico	3.2
France	3.1
Ireland	2.5
Japan	2.5
New Zealand	2.4
Brazil	2.3
Netherlands	2.1
Switzerland	1.5
Denmark	1.1
Taiwan	1.0
Other assets (liabilities)	0.5

SECTOR ALLOCATION	% OF NAV
Foreign government bonds	20.2
Corporate bonds	15.5
Information technology	12.0
Financials	9.5
Health care	7.9
Industrials	6.0
Consumer staples	4.9
Consumer discretionary	4.7
Other	4.4
Energy	3.8
Materials	3.4
Communication services	2.5
Federal bonds	1.9
Foreign government short-term discount notes	1.6
Provincial bonds	1.2
Other assets (liabilities)	0.5

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## SCHEDULE OF OPTIONS PURCHASED

as at September 30, 2024

Underlying Interest	Number of Contracts	Option Type	Expiration Date	Strike Price \$	Premium Paid (\$ 000)	Fair Value (\$ 000)
Currency Put Option CAD/USD	15,321,000	Put	Jul. 22, 2025	USD 1.36	448	490
Currency Call Option CAD/USD	18,384,000	Call	Jul. 22, 2025	USD 1.36	538	356
<b>Total options</b>					<b>986</b>	<b>846</b>

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## SCHEDULE OF DERIVATIVE INSTRUMENTS

as at September 30, 2024

### Schedule of Futures Contracts

Type of Contract	Number of Contracts	Expiration Date	Average Rate of Contracts (\$)	Notional Value* (\$ 000)	Unrealized Gains (\$ 000)	Unrealized Losses (\$ 000)
10 Year Canadian Government Bond Futures December 2024	(305)	Dec. 18, 2024	124.01 CAD	(38,128)	–	(302)
Ultra United States Treasury Bond Futures December 2024	(95)	Dec. 19, 2024	134.56 USD	(17,099)	188	–
<b>Total futures contracts</b>				<b>(55,227)</b>	<b>188</b>	<b>(302)</b>

\* Notional value represents the exposure to the underlying instruments as at September 30, 2024

### Schedule of Forward Currency Contracts

Counterparty Credit Rating	Currency to be Received (\$ 000)	Currency to be Delivered (\$ 000)	Settlement Date	Contract Cost (\$ 000)	Current Fair Value (\$ 000)	Unrealized Gains (\$ 000)	Unrealized Losses (\$ 000)
A	87 AUD	(59) USD	Oct. 2, 2024	80	81	1	–
A	61 USD	(87) AUD	Oct. 2, 2024	(82)	(82)	–	–
A	2,813 CAD	(2,089) USD	Oct. 2, 2024	(2,813)	(2,825)	–	(12)
A	2,082 USD	(2,813) CAD	Oct. 2, 2024	2,080	2,083	3	–
A	6,774 USD	(5,728) CHF	Oct. 2, 2024	(9,161)	(9,153)	8	–
A	5,728 CHF	(6,790) USD	Oct. 2, 2024	9,183	9,153	–	(30)
A	2,146 EUR	(2,379) USD	Oct. 2, 2024	3,217	3,232	15	–
A	2,395 USD	(2,146) EUR	Oct. 2, 2024	(3,239)	(3,232)	7	–
A	4,632 GBP	(6,089) USD	Oct. 2, 2024	8,235	8,378	143	–
A	6,213 USD	(4,632) GBP	Oct. 2, 2024	(8,402)	(8,378)	24	–
A	95 USD	(13,800) JPY	Oct. 2, 2024	(129)	(130)	–	(1)
A	13,800 JPY	(96) USD	Oct. 2, 2024	130	129	–	(1)
A	50,770 NOK	(4,796) USD	Oct. 2, 2024	6,486	6,506	20	–
A	4,820 USD	(50,770) NOK	Oct. 2, 2024	(6,519)	(6,506)	13	–
A	6,169 USD	(9,860) NZD	Oct. 2, 2024	(8,343)	(8,469)	–	(126)
A	9,860 NZD	(6,273) USD	Oct. 2, 2024	8,484	8,469	–	(15)
A	2,887 USD	(29,520) SEK	Oct. 2, 2024	(3,904)	(3,932)	–	(28)
A	29,520 SEK	(2,912) USD	Oct. 2, 2024	3,938	3,931	–	(7)
A	5,340 CAD	(3,910) USD	Oct. 11, 2024	(5,340)	(5,286)	54	–
A	47,058 CAD	(34,455) USD	Oct. 11, 2024	(47,058)	(46,586)	472	–
A	7,247 CAD	(5,257) USD	Oct. 11, 2024	(7,247)	(7,108)	139	–
A	23,068 CAD	(13,000) GBP	Oct. 18, 2024	(23,068)	(23,498)	–	(430)
A	615 CAD	(350) GBP	Oct. 18, 2024	(615)	(633)	–	(18)
A	7,224 CAD	(8,800) NZD	Oct. 18, 2024	(7,224)	(7,556)	–	(332)
A	16,500 NZD	(13,494) CAD	Oct. 18, 2024	13,494	14,169	675	–
A	86,730 CAD	(63,137) USD	Oct. 18, 2024	(86,730)	(85,351)	1,379	–
A	3,430 CAD	(2,496) USD	Oct. 18, 2024	(3,430)	(3,374)	56	–
A	67,025 CAD	(48,779) USD	Oct. 18, 2024	(67,025)	(65,943)	1,082	–
A	19,122 CAD	(12,810) EUR	Oct. 25, 2024	(19,122)	(19,296)	–	(174)
A	1,552 EUR	(2,328) CAD	Oct. 25, 2024	2,328	2,337	9	–
A	2,599 CAD	(38,367) MXN	Oct. 25, 2024	(2,599)	(2,623)	–	(24)
A	2,755 CAD	(40,523) MXN	Oct. 25, 2024	(2,755)	(2,771)	–	(16)
A	1,627 CAD	(23,910) MXN	Oct. 25, 2024	(1,627)	(1,635)	–	(8)
A	1,405 CAD	(20,695) MXN	Oct. 25, 2024	(1,405)	(1,415)	–	(10)
A	26,880 MXN	(1,855) CAD	Oct. 25, 2024	1,855	1,838	–	(17)
A	919 CAD	(674) USD	Oct. 25, 2024	(919)	(911)	8	–
A	11,776 CAD	(8,548) USD	Oct. 25, 2024	(11,776)	(11,555)	221	–
A	41,778 CAD	(30,325) USD	Oct. 25, 2024	(41,778)	(40,990)	788	–
A	8,419 CAD	(6,196) USD	Oct. 25, 2024	(8,419)	(8,375)	44	–
A	17,974 CAD	(21,960) NZD	Nov. 6, 2024	(17,974)	(18,850)	–	(876)
A	26,362 CAD	(32,215) NZD	Nov. 6, 2024	(26,362)	(27,651)	–	(1,289)
A	351 AUD	(243) USD	Nov. 6, 2024	329	328	–	(1)

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## SCHEDULE OF DERIVATIVE INSTRUMENTS (cont'd)

as at September 30, 2024

### Schedule of Forward Currency Contracts (cont'd)

Counterparty Credit Rating	Currency to be Received (\$ 000)		Currency to be Delivered (\$ 000)		Settlement Date	Contract Cost (\$ 000)	Current Fair Value (\$ 000)	Unrealized Gains (\$ 000)	Unrealized Losses (\$ 000)
A	7,400	CAD	(5,482)	USD	Nov. 6, 2024	(7,406)	(7,415)	–	(9)
A	9,895	USD	(8,314)	CHF	Nov. 6, 2024	(13,381)	(13,345)	36	–
A	2,131	EUR	(2,382)	USD	Nov. 6, 2024	3,221	3,213	–	(8)
A	4,779	GBP	(6,410)	USD	Nov. 6, 2024	8,669	8,640	–	(29)
A	749	USD	(106,600)	JPY	Nov. 6, 2024	(1,013)	(1,009)	4	–
A	15,710	NOK	(1,492)	USD	Nov. 6, 2024	2,018	2,014	–	(4)
A	793	NZD	(504)	USD	Nov. 6, 2024	682	681	–	(1)
A	7,560	SEK	(747)	USD	Nov. 6, 2024	1,010	1,008	–	(2)
A	18,637	CAD	(13,525)	USD	Nov. 8, 2024	(18,637)	(18,276)	361	–
A	6,316	CAD	(4,584)	USD	Nov. 8, 2024	(6,316)	(6,195)	121	–
A	929	CAD	(674)	USD	Nov. 8, 2024	(929)	(911)	18	–
A	15,727	CAD	(10,500)	EUR	Nov. 15, 2024	(15,727)	(15,821)	–	(94)
A	8,483	CAD	(5,664)	EUR	Nov. 15, 2024	(8,483)	(8,535)	–	(52)
A	1,149	CAD	(768)	EUR	Nov. 15, 2024	(1,149)	(1,157)	–	(8)
A	23,808	CAD	(13,430)	GBP	Nov. 15, 2024	(23,808)	(24,254)	–	(446)
A	20,427	CAD	(15,154)	USD	Nov. 15, 2024	(20,427)	(20,473)	–	(46)
A	33,306	CAD	(24,706)	USD	Nov. 15, 2024	(33,306)	(33,378)	–	(72)
A	18,852	CAD	(12,578)	EUR	Nov. 22, 2024	(18,852)	(18,954)	–	(102)
A	29,852	CAD	(21,796)	USD	Nov. 22, 2024	(29,852)	(29,441)	411	–
A	27,684	CAD	(20,396)	USD	Nov. 22, 2024	(27,684)	(27,551)	133	–
A	28,528	CAD	(21,007)	USD	Nov. 22, 2024	(28,528)	(28,376)	152	–
A	15,779	CAD	(11,630)	USD	Nov. 22, 2024	(15,779)	(15,710)	69	–
<b>Total forward currency contracts</b>								<b>6,466</b>	<b>(4,288)</b>
<b>Total Derivative assets</b>									<b>6,654</b>
<b>Total Derivative liabilities</b>									<b>(4,590)</b>

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## 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, 2024 and 2023, except for the comparative information presented in the Statements of Financial Position and notes thereto, which is as at March 31, 2024. 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 (a) 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 IFRS Accounting 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, 2024. A summary of the Fund's material 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 instruments 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 12, 2024.

### 3. Material Accounting Policies

#### (a) Financial instruments

Financial instruments include financial assets and liabilities such as debt and equity securities, 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. 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, private funds ("Underlying Funds") and Exchange-Traded Funds ("ETFs"), if any, at FVTPL. For private funds, the Manager will rely on the valuations provided by the managers of the private funds, which represents the Fund's proportionate share of the net assets of these private funds. The Fund's investment in Underlying Funds and ETFs, if any, is presented in the Schedule of Investments at fair value which represents the Fund's maximum exposure on these investments.

The Fund's redeemable securities contain multiple dissimilar contractual obligations and entitle securityholders to the right to redeem their interest in the Fund for cash equal to their proportionate share of the net asset value of the Fund and therefore 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 GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## NOTES TO FINANCIAL STATEMENTS

### 3. Material 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, including ETFs, are valued on the basis of the last traded market price or closing 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 and short-term investments 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. Short-term investments that are not considered cash equivalents are separately disclosed in the Schedule of Investments.

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 daily fluctuation of futures contracts or swaps, along with daily cash settlements made by the Fund, where applicable, 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, 2024.

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 for distribution purposes represents the coupon interest received by the Fund which is accounted for on an accrual basis. The Fund does not amortize premiums paid or discounts received on the purchase of fixed income securities except for zero coupon bonds, which are amortized on a straight-line basis. 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 a weighted 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 GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## NOTES TO FINANCIAL STATEMENTS

### 3. Material 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 these services generated 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 is 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, if applicable.

#### (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 GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## 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*

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.

##### *Interest in unconsolidated structured entities*

In determining whether an Underlying Fund or an ETF in which the Fund invests, but that it does not consolidate, meets the definition of a structured entity, Mackenzie is required to make significant judgments about whether these underlying funds have the typical characteristics of a structured entity. These Underlying Funds do meet the definition of a structured entity because:

- I. The voting rights in the Underlying Funds are not dominant factors in deciding who controls them;
- II. the activities of the Underlying Funds are restricted by their offering documents; and
- III. the Underlying Funds have narrow and well-defined investment objectives to provide investment opportunities for investors while passing on the associated risks and rewards.

As a result, such investments are accounted for at FVTPL. Note 10 summarizes the details of the Fund's interest in these Underlying Funds, if applicable.

### 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 GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## NOTES TO FINANCIAL STATEMENTS

### 6. Management Fees and Operating Expenses (cont'd)

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.

### 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, 2024 and 2023 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, 2024, 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 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 GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## 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	HUF	Hungarian forint	PLN	Polish zloty
AED	United Arab Emirates Dirham	IDR	Indonesian rupiah	QAR	Qatar Rial
BRL	Brazilian real	ILS	Israeli shekel	RON	Romanian leu
CAD	Canadian dollars	INR	Indian rupee	RUB	Russian ruble
CHF	Swiss franc	JPY	Japanese yen	SAR	Saudi riyal
CZK	Czech koruna	KOR	South Korean won	SEK	Swedish krona
CLP	Chilean peso	MXN	Mexican peso	SGD	Singapore dollars
CNY	Chinese yuan	MYR	Malaysian ringgit	THB	Thailand baht
COP	Colombian peso	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		
HKD	Hong Kong dollars	PKR	Pakistani rupee		

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## NOTES TO FINANCIAL STATEMENTS

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

#### (a) Fund Formation and Series Information

Date of Formation: September 29, 2006

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](http://www.mackenzieinvestments.com))

Series A, Series T5 and Series T8 securities are offered to retail investors investing a minimum of \$500 (\$5,000 for Series T5 and Series T8). Investors in Series A and Series T5 securities also want to receive a monthly cash flow of 5% per year. And investors in Series T8 securities want to receive a monthly cash flow of 8% per year.

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

Series D securities are offered to retail investors investing a minimum of \$500 through a discount brokerage or other account approved by Mackenzie. Investors in Series D securities also want to receive a monthly cash flow of 5% per year.

Series F and Series F8 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 (\$5,000 for Series F8); they are also available to employees of Mackenzie and its subsidiaries, and directors of Mackenzie. Investors in Series F and Series F8 securities also want to receive a monthly cash flow of 5% or 8% per year, respectively.

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. Investors in Series FB securities also want to receive a monthly cash flow of 5% per year.

Series O and Series O5 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. Investors in Series O and Series O5 securities also want to receive a monthly cash flow of 5% per year.

Series PW, Series PWT5 and Series PWT8 securities are offered through our Private Wealth Solutions to certain high net worth investors who invest a minimum of \$100,000. Investors in Series PW and Series PWT5 securities also want to receive a monthly cash flow of 5% per year. Investors in Series PWT8 securities want to receive a monthly cash flow of 8% per year.

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. Investors in Series PWFB securities also want to receive a monthly cash flow of 5% per year.

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 and Series PWX8 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. Investors in Series PWX and Series PWX8 securities also want to receive a monthly cash flow of 5% or 8% per year, respectively.

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 B, Series GF, Series GF8, Series GLF, Series GO, Series GPW, Series GPWFB, Series GPWT8, Series GPWX, Series GPWX8, Series GW, and Series OJ securities were created specifically for the purpose of implementing mergers affecting the Fund and are not available for sale.

Series G and Series I securities are no longer available for sale.

**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](http://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 only under a sales charge purchase option. 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 and low-load 3 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 GLOBAL STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

## NOTES TO FINANCIAL STATEMENTS

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

#### (a) Fund Formation and Series Information (cont'd)

Series	Inception/ Reinstatement Date	Management Fee	Administration Fee
Series A	March 31, 2008	1.85%	0.24%
Series AR	November 19, 2014	1.85%	0.27%
Series B	November 24, 2006	1.85%	0.24%
Series D	March 19, 2014	0.85%	0.16%
Series F	October 23, 2006	0.70%	0.15%
Series F8	June 1, 2018	0.70%	0.15%
Series FB	October 26, 2015	0.85%	0.24%
Series G	November 25, 2016	1.35%	0.24%
Series GF	June 17, 2023	0.65%	0.15%
Series GF8	June 17, 2023	0.65%	0.15%
Series GLF	June 17, 2023	0.65%	0.15%
Series GO	June 17, 2023	— <sup>(1)</sup>	n/a
Series GPW	June 17, 2023	1.65%	0.15%
Series GPWFB	June 17, 2023	0.65%	0.15%
Series GPWT8	June 17, 2023	1.65%	0.15%
Series GPWX	June 17, 2023	— <sup>(2)</sup>	— <sup>(2)</sup>
Series GPWX8	June 17, 2023	— <sup>(2)</sup>	— <sup>(2)</sup>
Series GW	June 17, 2023	1.65%	0.15%
Series I	November 24, 2006	1.25%	0.24%
Series OJ	November 25, 2016	1.70%	0.20%
Series O	November 24, 2006	— <sup>(1)</sup>	n/a
Series O5	January 12, 2016	— <sup>(1)</sup>	n/a
Series PW	October 30, 2013	1.70%	0.15%
Series PWFB	April 3, 2017	0.70%	0.15%
Series PWR	April 1, 2019	1.70%	0.15%
Series PWT5	April 3, 2017	1.70%	0.15%
Series PWT8	December 16, 2013	1.70%	0.15%
Series PWX	June 30, 2014	— <sup>(2)</sup>	— <sup>(2)</sup>
Series PWX8	February 10, 2015	— <sup>(2)</sup>	— <sup>(2)</sup>
Series R	June 6, 2023	n/a	n/a
Series S	October 31, 2017	— <sup>(1)</sup>	0.025%
Series T5	October 23, 2006	1.85%	0.24%
Series T8	October 24, 2018	1.85%	0.24%
Series LB	June 17, 2023	1.85%	0.24%
Series LF	June 17, 2023	0.70%	0.15%
Series LW	June 17, 2023	1.70%	0.15%

(1) This fee is negotiable and payable directly to Mackenzie by investors in this series.

(2) This fee is payable directly to Mackenzie by investors in this series through redemptions of their securities.

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## NOTES TO FINANCIAL STATEMENTS

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

#### (b) Tax Loss Carryforwards

As at the last taxation year-end, there were no capital and non-capital losses available to carry forward for tax purposes.

#### (c) Securities Lending

	September 30, 2024	March 31, 2024
	(\$)	(\$)
Value of securities loaned	204,547	151,225
Value of collateral received	218,462	159,260

	September 30, 2024		September 30, 2023	
	(\$)	(%)	(\$)	(%)
Gross securities lending income	99	100.0	140	100.0
Tax withheld	(3)	(3.0)	(2)	(1.4)
	96	97.0	138	98.6
Payments to securities lending agent	(17)	(17.2)	(25)	(17.9)
Securities lending income	79	79.8	113	80.7

#### (d) Commissions

	(\$)
September 30, 2024	122
September 30, 2023	105

#### (e) Risks Associated with Financial Instruments

##### *i. Risk exposure and management*

The Fund seeks long-term capital growth and income by investing primarily in fixed income and/or income-oriented equities anywhere in the world. Depending on economic conditions and relative valuations by the Fund's portfolio managers, the Fund will generally invest 30% to 70% of its assets in each of equity and fixed income securities, but may invest up to 100% of its assets in either asset class.

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

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## 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

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

Currency	September 30, 2024				Impact on net assets			
	Investments (\$)	Cash and Short-Term Investments (\$)	Derivative Instruments (\$)	Net Exposure* (\$)	Strengthened by 5%		Weakened by 5%	
					(\$)	%	(\$)	%
USD	1,285,468	8,378	(469,417)	824,429				
EUR	204,467	(1,818)	(58,213)	144,436				
GBP	162,136	(2,334)	(39,745)	120,057				
JPY	57,755	2,127	(1,010)	58,872				
NTD	20,904	–	–	20,904				
CHF	33,548	–	(13,345)	20,203				
SEK	18,866	–	1,007	19,873				
ZAR	18,572	–	–	18,572				
SGD	18,137	–	–	18,137				
HKD	11,817	–	–	11,817				
DKK	11,559	–	–	11,559				
INR	11,260	–	–	11,260				
BRL	9,853	–	–	9,853				
NOK	–	–	2,014	2,014				
NZD	40,433	–	(39,207)	1,226				
AUD	–	(20)	327	307				
MXN	6,665	–	(6,606)	59				
Total	1,911,440	6,333	(624,195)	1,293,578				
% of Net Assets	85.9	0.3	(28.1)	58.1				
Total currency rate sensitivity					(63,568)	(2.9)	65,956	3.0



# MACKENZIE GLOBAL STRATEGIC INCOME FUND

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## 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, 2024				Impact on net assets			
	Investments (\$)	Cash and Short-Term Investments (\$)	Derivative Instruments (\$)	Net Exposure* (\$)	Strengthened by 5%		Weakened by 5%	
					(\$)	%	(\$)	%
USD	1,081,893	109,000	(261,580)	929,313				
GBP	81,935	9	6,905	88,849				
EUR	218,250	(15)	(149,490)	68,745				
JPY	51,173	(169)	5,047	56,051				
BRL	35,677	–	–	35,677				
DKK	22,483	119	–	22,602				
NTD	20,872	–	–	20,872				
MXN	67,096	–	(47,908)	19,188				
CHF	29,600	–	(13,624)	15,976				
ZAR	14,610	–	–	14,610				
SGD	14,409	–	–	14,409				
INR	10,533	–	–	10,533				
HKD	5,037	96	–	5,133				
CNY	3,038	1,946	–	4,984				
SEK	8,689	–	(8,177)	512				
NOK	–	–	437	437				
HUF	–	–	1	1				
THB	–	–	(1)	(1)				
AUD	–	27	(179)	(152)				
NZD	51,315	–	(51,884)	(569)				
Total	1,716,610	111,013	(520,453)	1,307,170				
% of Net Assets	80.4	5.2	(24.4)	61.2				
Total currency rate sensitivity					(65,359)	(3.1)	65,359	3.1

\* Includes both monetary and non-monetary financial instruments

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## NOTES TO FINANCIAL STATEMENTS

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

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

##### 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.

	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
September 30, 2024			(\$)	(%)	(\$)	(%)
Less than 1 year	14,231	(55,227)				
1-5 years	206,594	–				
5-10 years	533,666	–				
Greater than 10 years	124,949	–				
Total	879,440	(55,227)				
Total sensitivity to interest rate changes			(55,013)	(2.5)	55,013	2.5

	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
March 31, 2024			(\$)	(%)	(\$)	(%)
Less than 1 year	10,814	26,053				
1-5 years	199,545	–				
5-10 years	379,478	–				
Greater than 10 years	183,245	–				
Total	773,082	26,053				
Total sensitivity to interest rate changes			(58,083)	(2.7)	58,083	2.7

##### iv. Other price risk

The table below summarizes the Fund's exposure to other price risk.

Impact on net assets	Increased by 10%		Decreased by 10%	
	(\$)	(%)	(\$)	(%)
September 30, 2024	129,201	5.8	(129,201)	(5.8)
March 31, 2024	123,357	5.8	(123,285)	(5.8)

##### 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, 2024, was 13.3% of the net assets of the Fund (March 31, 2024 – 6.4%).

As at September 30, 2024 and March 31, 2024, debt securities by credit rating are as follows:

Bond Rating*	September 30, 2024	March 31, 2024
	% of Net Assets	% of Net Assets
AAA	4.4	6.2
AA	16.6	7.8
A	2.3	3.0
BBB	7.7	9.7
Less than BBB	4.9	6.0
Unrated	3.6	3.5
Total	39.5	36.2

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

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## NOTES TO FINANCIAL STATEMENTS

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

#### (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, 2024				March 31, 2024			
	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Bonds	–	878,735	705	879,440	–	772,886	196	773,082
Equities	798,071	439,694	422	1,238,187	1,189,359	2	362	1,189,723
Options	–	846	–	846	–	79	–	79
Exchange-traded funds/notes	22,123	–	–	22,123	23,563	–	–	23,563
Mutual funds	19,352	–	–	19,352	7,579	–	–	7,579
Private funds	–	–	12,352	12,352	–	–	12,890	12,890
Derivative assets	188	6,466	–	6,654	591	2,019	–	2,610
Derivative liabilities	(302)	(4,288)	–	(4,590)	(45)	(3,589)	–	(3,634)
Short-term investments	–	19,826	–	19,826	–	96,847	–	96,847
<b>Total</b>	<b>839,432</b>	<b>1,341,279</b>	<b>13,479</b>	<b>2,194,190</b>	<b>1,221,047</b>	<b>868,244</b>	<b>13,448</b>	<b>2,102,739</b>

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 ended September 30, 2024, non-North American equities frequently transferred between Level 1 (unadjusted quoted market prices) and Level 2 (adjusted market prices). As at September 30, 2024, these securities were classified as Level 2 (March 31, 2024 – Level 1).

During the period ended September 30, 2024, investments with a fair value of \$2 (March 31, 2024 – \$200) were transferred from Level 2 to Level 3 as a result of changes in the inputs used for valuation.

The table below presents a reconciliation of financial instruments measured at fair value using unobservable inputs (Level 3) for the periods ended September 30, 2024 and March 31, 2024:

	September 30, 2024				March 31, 2024			
	Bonds (\$)	Equities (\$)	Private funds (\$)	Total (\$)	Bonds (\$)	Equities (\$)	Private funds (\$)	Total (\$)
Balance – beginning of period	196	362	12,890	13,448	–	343	12,772	13,115
Purchases	516	–	223	739	–	–	233	233
Sales	–	–	(354)	(354)	–	(26)	–	(26)
Transfers in	–	2	–	2	200	–	–	200
Transfers out	–	–	–	–	–	–	–	–
Gains (losses) during the period:								
Realized	–	–	34	34	–	14	–	14
Unrealized	(7)	58	(441)	(390)	(4)	31	(115)	(88)
Balance – end of period	705	422	12,352	13,479	196	362	12,890	13,448
Change in unrealized gains (losses) during the period attributable to securities held at end of period	(7)	58	(441)	(390)	(4)	38	(115)	(81)

Changing one or more of the inputs to reasonably possible alternative assumptions for valuing Level 3 financial instruments would not significantly affect the fair value of those instruments.

#### (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, 2024	March 31, 2024
	(\$)	(\$)
The Manager	1,428	1,324
Other funds managed by the Manager	1	1
Funds managed by affiliates of the Manager	2	2

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

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## 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, 2024			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	4,285	(1,995)	–	2,290
Unrealized losses on derivative contracts	(4,445)	1,995	1,497	(953)
Liability for options written	–	–	–	–
Total	(160)	–	1,497	1,337

	March 31, 2024			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	2,459	(1,403)	–	1,056
Unrealized losses on derivative contracts	(2,358)	1,403	3,341	2,386
Liability for options written	–	–	–	–
Total	101	–	3,341	3,442

#### (i) Interest in Unconsolidated Structured Entities

The Fund's investment details in the Underlying Funds as at September 30, 2024 and March 31, 2024 are as follows:

September 30, 2024	% of Underlying Fund's Net Assets	Fair Value of Fund's Investment (\$)
Mackenzie Floating Rate Income ETF	1.7	8,635
Mackenzie Global Corporate Fixed Income Fund Series R	1.0	1,633
Mackenzie Global Dividend ETF	2.1	3,175
Mackenzie Global Sustainable Bond ETF	3.2	6,120
Mackenzie High Quality Floating Rate Fund Series R	3.6	9,542
Mackenzie International Dividend Fund Series R	1.3	6,561
Mackenzie U.S. Aggregate Bond Index ETF (CAD-Hedged)	10.0	4,193
Mackenzie Unconstrained Fixed Income Fund Series R	0.1	1,616
Northleaf Private Credit II LP	1.0	8,051
Sagard Credit Partners II LP	0.8	4,301

March 31, 2024	% of Underlying Fund's Net Assets	Fair Value of Fund's Investment (\$)
Mackenzie Floating Rate Income ETF	1.5	8,802
Mackenzie Global Sustainable Bond ETF	3.2	5,964
Mackenzie International Dividend Fund Series R	1.2	6,043
Mackenzie U.S. Aggregate Bond Index ETF (CAD-Hedged)	11.4	4,087
Mackenzie Unconstrained Fixed Income Fund Series R	0.1	1,536
Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	1.0	4,710
Northleaf Private Credit II LP	1.0	8,554
Sagard Credit Partners II LP	0.7	4,336

# MACKENZIE GLOBAL STRATEGIC INCOME FUND

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## NOTES TO FINANCIAL STATEMENTS

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

#### (j) Commitment

	September 30, 2024		March 31, 2024	
	Called Amount (US\$)	Total Commitment to Invest (US\$)	Called Amount (US\$)	Total Commitment to Invest (US\$)
Northleaf Private Credit II LP <sup>(1)</sup>	6,556	8,114	6,556	8,114
Sagard Credit Partners II LP <sup>(2)</sup>	2,732	8,114	2,873	8,114

<sup>(1)</sup> This fund is managed by Northleaf Capital Partners (Canada) Ltd., an affiliate of Mackenzie.

<sup>(2)</sup> This fund is managed by Sagard Holdings Inc., an affiliate of Mackenzie.

#### (k) Fund Merger

The Mackenzie Private Global Income Balanced Pool (the "Terminating Fund") merged into the Fund on June 16, 2023. This merger took place on a tax deferred basis. As the Terminating Fund invested all of its net assets in Series R of the Fund prior to the merger, the merger was effected by exchanging 8,187 Series R securities for other securities of the Fund at fair market value, resulting in no transfer of net assets to the Fund.

Terminating Fund's Series	Fund's Series	Securities Issued
Series LF	Series GLF	300
Series LW	Series GW	76
Series O	Series GO	4
Series PW	Series GPW	2,559
Series PWF	Series GF	1,947
Series PWF8	Series GF8	74
Series PWFB	Series GPWFB	320
Series PWT8	Series GPWT8	11
Series PWX	Series GPWX	181
Series PWX8	Series GPWX8	–

Following the merger, the Terminating Fund was terminated. Mackenzie paid the expenses incurred to effect the merger.

#### (l) Comparative Amounts

Certain prior period comparative amounts have been reclassified to conform to the current period's presentation.