

MACKENZIE GLOBAL SUSTAINABLE BOND FUND

Quarterly Portfolio Disclosure

As of June 30, 2023

Summary of Investment Portfolio

| PORTFOLIO ALLOCATION | % OF NAV |
|----------------------------|----------|
| Bonds | 95.1 |
| <i>Bonds</i> | 95.3 |
| <i>Short bond futures*</i> | (0.2) |
| Other assets (liabilities) | 3.2 |
| Cash and cash equivalents | 1.7 |

| REGIONAL ALLOCATION | % OF NAV |
|----------------------------|----------|
| United States | 29.2 |
| Canada | 28.8 |
| Other | 6.8 |
| New Zealand | 5.4 |
| Ireland | 3.8 |
| Brazil | 3.2 |
| Other assets (liabilities) | 3.2 |
| Mexico | 3.1 |
| Germany | 2.6 |
| Belgium | 2.6 |
| Italy | 1.8 |
| Poland | 1.8 |
| Cash and cash equivalents | 1.7 |
| Chile | 1.7 |
| Slovenia | 1.7 |
| Colombia | 1.3 |
| China | 1.3 |

| SECTOR ALLOCATION | % OF NAV |
|----------------------------|----------|
| Corporate bonds | 57.5 |
| Foreign government bonds | 20.2 |
| Supra-national bonds | 8.8 |
| Term loans | 4.2 |
| Provincial bonds | 3.4 |
| Other assets (liabilities) | 3.2 |
| Cash and cash equivalents | 1.7 |
| Municipal bonds | 1.0 |
| Federal bonds | 0.2 |
| Other | (0.2) |

* Notional values represent –34.9% of NAV for short bond futures.

| TOP 25 LONG POSITIONS | % OF NAV |
|---|----------|
| Issuer | |
| Government of New Zealand 4.25% 05-15-2034 | 4.7 |
| GPS Blue Financing DAC 5.65% 11-09-2041 | 3.8 |
| International Bank for Reconstruction and Development 4.25% 01-22-2026 | 3.4 |
| United States Treasury 0.13% 02-15-2052 Inflation Indexed | 2.9 |
| RioCan Real Estate Investment Trust 2.83% 11-08-2028 | 2.5 |
| International Bank for Reconstruction and Development 0% 03-31-2027 | 2.3 |
| United States Treasury 0.13% 02-15-2051 Inflation Indexed | 2.2 |
| PepsiCo Inc. 3.90% 07-18-2032 | 2.1 |
| Hydro One Inc. 4.16% 01-27-2033 | 1.9 |
| Autodesk Inc. 2.40% 12-15-2031 | 1.8 |
| Government of Poland 1.13% 08-07-2026 | 1.8 |
| Cash and cash equivalents | 1.7 |
| Government of Slovenia 0.13% 07-01-2031 | 1.7 |
| Athabasca Indigenous Midstream LP 6.07% 02-05-2042 | 1.7 |
| Government of Belgium 1.25% 04-22-2033 | 1.6 |
| Virgin Media Bristol LLC. Term Loan 1st Lien Sr F/R 03-06-2031 | 1.5 |
| Enel Finance International NV 5.00% 06-15-2032 | 1.5 |
| TELUS Corp. 4.95% 03-28-2033 | 1.5 |
| Bruce Power LP 2.68% 12-21-2028 | 1.4 |
| Lenovo Group Ltd. 6.54% 07-27-2032 | 1.3 |
| iA Financial Corp. Inc. F/R 02-25-2032 | 1.3 |
| Colbun SA 3.15% 01-19-2032 | 1.2 |
| Ontario Teachers' Pension Plan 4.45% 06-02-2032 | 1.1 |
| Royal Bank of Canada 1.15% 07-14-2026 | 1.1 |
| Ford Motor Co. 3.25% 02-12-2032 | 1.0 |

| | |
|---|------|
| Top long positions as a percentage of total net asset value | 49.0 |
|---|------|

| TOP 25 SHORT POSITIONS | % OF NAV |
|--|----------|
| Issuer | |
| CME Ultra Long-Term U.S. Treasury Bond Futures | (0.1) |
| Japan 10-Year Government Bond Futures | (0.1) |
| Long Gilt Futures | – |
| Euro-OAT Futures | – |

| | |
|--|-------|
| Top short positions as a percentage of total net asset value | (0.2) |
|--|-------|

| | |
|-----------------------------------|----------------|
| Total net asset value of the Fund | \$53.7 million |
|-----------------------------------|----------------|

The investments and percentages may have changed since June 30, 2023, due to the ongoing portfolio transactions of the Fund. Quarterly updates of holdings are available within 60 days of the end of each quarter except for March 31, the Fund's fiscal year-end, when they are available within 90 days.