

MACKENZIE CANADIAN BOND FUND

Interim Unaudited Financial Statements

For the Six-Month Period Ended September 30, 2023

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. 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 Canadian Bond 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 CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

STATEMENTS OF FINANCIAL POSITION

at (in \$ 000 except per security amounts)

	Sep. 30 2023	Mar. 31 2023 (Audited)	Net assets attributable to securityholders (note 3)				
			per security		per series		
			Sep. 30 2023	Mar. 31 2023 (Audited)	Sep. 30 2023	Mar. 31 2023 (Audited)	
ASSETS							
Current assets							
Investments at fair value	1,418,449	1,473,637	Series A	11.80	12.54	8,964	11,557
Cash and cash equivalents	908	14,966	Series AR	8.70	9.24	9,485	10,056
Accrued interest receivable	12,497	11,213	Series B	8.58	9.11	1,154	1,431
Dividends receivable	233	–	Series C	8.57	9.11	84	90
Accounts receivable for investments sold	15,663	8,969	Series CL	9.36	9.95	210,139	215,276
Accounts receivable for securities issued	80	52	Series D	8.55	9.09	5,110	4,703
Due from manager	14	15	Series F	10.04	10.67	56,789	56,869
Margin on derivatives	5,223	9,570	Series FB	8.60	9.14	542	586
Derivative assets	3,631	1,839	Series G	9.22	9.79	189	213
Total assets	1,456,698	1,520,261	Series I	4.95	5.28	2,547	2,895
			Series IG	8.61	9.15	257,426	283,758
			Series J	9.33	9.91	265	383
LIABILITIES			Series M	9.65	10.25	65	77
Current liabilities			Series O	9.97	10.60	6,557	7,169
Accounts payable for investments purchased	15,536	8,293	Series PW	8.92	9.48	76,966	80,578
Accounts payable for securities redeemed	215	212	Series PWFB	8.52	9.05	2,551	3,218
Due to manager	8	9	Series PWR	8.48	9.01	3,352	3,450
Derivative liabilities	3,147	3,375	Series PWT8	7.09	7.76	233	248
Total liabilities	18,906	11,889	Series PWX	8.61	9.15	707	604
Net assets attributable to securityholders	1,437,792	1,508,372	Series R	9.36	9.95	652,604	669,442
			Series S	9.13	9.70	65,475	71,427
			Series SC	8.77	9.32	69,822	76,077
			Series U	8.57	9.11	1,071	1,295
			Investor Series	9.06	9.63	308	364
			B-Series	8.97	9.53	4	78
			Advisor Series	9.03	9.59	11	32
			Series LB	8.57	9.11	1,250	1,510
			Series LF	8.32	8.84	265	596
			Series LW	8.59	9.12	3,857	4,390
						1,437,792	1,508,372

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

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

STATEMENTS OF COMPREHENSIVE INCOME

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

	2023 \$	2022 \$	Increase (decrease) in net assets attributable to securityholders from operations (note 3)			
			per security		per series	
			2023	2022	2023	2022
Income						
Dividends	874	945				
Interest income for distribution purposes	27,092	21,708				
Other changes in fair value of investments and other net assets						
Net realized gain (loss)	(34,391)	(65,167)				
Net unrealized gain (loss)	(57,092)	(49,422)				
Securities lending income	75	84				
Fee rebate income	76	90				
Total Income (loss)	(63,366)	(91,762)				
Expenses (note 6)						
Management fees	1,252	1,271				
Management fee rebates	(5)	(3)				
Administration fees	233	227				
Interest charges	4	7				
Commissions and other portfolio transaction costs	31	58				
Independent Review Committee fees	2	2				
Expenses before amounts absorbed by Manager	1,517	1,562				
Expenses absorbed by Manager	–	–				
Net Expenses	1,517	1,562				
Increase (decrease) in net assets attributable to securityholders from operations before tax	(64,883)	(93,324)				
Foreign withholding tax expense (recovery)	1	23				
Foreign income tax expense (recovery)	–	–				
Increase (decrease) in net assets attributable to securityholders from operations	(64,884)	(93,347)				
Series A	(0.60)	(0.89)	(513)	(1,046)		
Series AR	(0.46)	(0.63)	(503)	(693)		
Series B	(0.44)	(0.64)	(64)	(120)		
Series C	(0.44)	(0.63)	(4)	(7)		
Series CL	(0.41)	(0.61)	(9,323)	(13,822)		
Series D	(0.43)	(0.36)	(229)	(151)		
Series F	(0.48)	(0.68)	(2,647)	(2,328)		
Series FB	(0.42)	(0.59)	(26)	(35)		
Series G	(0.47)	(0.66)	(11)	(16)		
Series I	(0.24)	(0.34)	(129)	(204)		
Series IG	(0.38)	(0.54)	(11,451)	(18,221)		
Series J	(0.45)	(0.65)	(14)	(25)		
Series M	(0.47)	(1.76)	(3)	(24)		
Series O	(0.44)	(0.63)	(292)	(431)		
Series PW	(0.45)	(0.63)	(3,894)	(5,342)		
Series PWFB	(0.39)	(0.58)	(134)	(195)		
Series PWR	(0.43)	(0.56)	(167)	(159)		
Series PWT8	(0.36)	(0.54)	(12)	(16)		
Series PWX	(0.40)	(0.58)	(31)	(78)		
Series R	(0.42)	(0.61)	(28,540)	(39,958)		
Series S	(0.40)	(0.58)	(2,914)	(4,577)		
Series SC	(0.45)	(0.63)	(3,629)	(5,225)		
Series U	(0.42)	(0.60)	(56)	(121)		
Investor Series	(0.45)	(0.83)	(17)	(50)		
B-Series	(0.25)	(0.57)	(1)	(5)		
Advisor Series	(0.43)	(0.64)	(1)	(2)		
Series LB	(0.43)	(0.63)	(70)	(129)		
Series LF	(0.27)	(0.56)	(11)	(40)		
Series LW	(0.43)	(0.63)	(198)	(327)		
			(64,884)	(93,347)		

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

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

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 C	
	2023	2022	2023	2022	2023	2022	2023	2022	2023	2022
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	1,508,372	1,638,647	11,557	16,895	10,056	10,998	1,431	1,977	90	114
Increase (decrease) in net assets from operations	(64,884)	(93,347)	(513)	(1,046)	(503)	(693)	(64)	(120)	(4)	(7)
Distributions paid to securityholders:										
Investment income	(25,045)	(21,607)	(96)	(93)	(89)	(62)	(13)	(12)	(1)	(1)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	(7)	(10)	–	–	–	–	–	–	–	–
Management fee rebates	(5)	(3)	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	(25,057)	(21,620)	(96)	(93)	(89)	(62)	(13)	(12)	(1)	(1)
Security transactions:										
Proceeds from securities issued	88,480	103,723	222	1,011	448	513	–	–	–	–
Reinvested distributions	9,149	8,105	82	83	89	62	12	11	1	1
Payments on redemption of securities	(78,268)	(183,427)	(2,288)	(3,150)	(516)	(1,164)	(212)	(286)	(2)	(20)
Total security transactions	19,361	(71,599)	(1,984)	(2,056)	21	(589)	(200)	(275)	(1)	(19)
Increase (decrease) in net assets attributable to securityholders	(70,580)	(186,566)	(2,593)	(3,195)	(571)	(1,344)	(277)	(407)	(6)	(27)
End of period	1,437,792	1,452,081	8,964	13,700	9,485	9,654	1,154	1,570	84	87
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period			922	1,285	1,088	1,135	157	207	10	12
Issued			18	81	49	56	–	–	–	–
Reinvested distributions			7	7	10	7	1	1	–	–
Redeemed			(187)	(252)	(57)	(126)	(23)	(31)	–	(2)
Securities outstanding – end of period			760	1,121	1,090	1,072	135	177	10	10

	Series CL		Series D		Series F		Series FB		Series G	
	2023	2022	2023	2022	2023	2022	2023	2022	2023	2022
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	215,276	251,632	4,703	199	56,869	37,773	586	589	213	267
Increase (decrease) in net assets from operations	(9,323)	(13,822)	(229)	(151)	(2,647)	(2,328)	(26)	(35)	(11)	(16)
Distributions paid to securityholders:										
Investment income	(3,910)	(3,461)	(67)	(44)	(826)	(444)	(8)	(6)	(2)	(2)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	–	–	–	–	–	–	–	–	–	–
Management fee rebates	–	–	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	(3,910)	(3,461)	(67)	(44)	(826)	(444)	(8)	(6)	(2)	(2)
Security transactions:										
Proceeds from securities issued	15,560	4,926	869	4,486	7,565	19,666	91	35	–	–
Reinvested distributions	–	–	66	43	797	415	8	6	2	2
Payments on redemption of securities	(7,464)	(25,430)	(232)	(202)	(4,969)	(4,905)	(109)	(87)	(13)	(27)
Total security transactions	8,096	(20,504)	703	4,327	3,393	15,176	(10)	(46)	(11)	(25)
Increase (decrease) in net assets attributable to securityholders	(5,137)	(37,787)	407	4,132	(80)	12,404	(44)	(87)	(24)	(43)
End of period	210,139	213,845	5,110	4,331	56,789	50,177	542	502	189	224
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	21,636	24,110	518	21	5,331	3,377	64	61	22	26
Issued	1,570	490	98	485	724	1,869	10	4	–	–
Reinvested distributions	–	–	7	5	77	39	1	1	–	–
Redeemed	(764)	(2,550)	(26)	(22)	(475)	(459)	(12)	(10)	(1)	(3)
Securities outstanding – end of period	22,442	22,050	597	489	5,657	4,826	63	56	21	23

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

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

STATEMENTS OF CHANGES IN FINANCIAL POSITION (cont'd)

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

	Series I		Series IG		Series J		Series M		Series O	
	2023	2022	2023	2022	2023	2022	2023	2022	2023	2022
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	2,895	3,610	283,758	334,947	383	412	77	778	7,169	7,799
Increase (decrease) in net assets from operations	(129)	(204)	(11,451)	(18,221)	(14)	(25)	(3)	(24)	(292)	(431)
Distributions paid to securityholders:										
Investment income	(42)	(41)	(4,828)	(4,703)	(3)	(3)	(1)	(1)	(124)	(111)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	–	–	–	–	–	–	–	–	–	–
Management fee rebates	–	–	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	(42)	(41)	(4,828)	(4,703)	(3)	(3)	(1)	(1)	(124)	(111)
Security transactions:										
Proceeds from securities issued	–	16	1,442	23,338	–	–	–	–	206	106
Reinvested distributions	41	40	4,828	4,703	3	3	1	1	119	107
Payments on redemption of securities	(218)	(446)	(16,323)	(50,398)	(104)	(1)	(9)	(680)	(521)	(475)
Total security transactions	(177)	(390)	(10,053)	(22,357)	(101)	2	(8)	(679)	(196)	(262)
Increase (decrease) in net assets attributable to securityholders	(348)	(635)	(26,332)	(45,281)	(118)	(26)	(12)	(704)	(612)	(804)
End of period	2,547	2,975	257,426	289,666	265	386	65	74	6,557	6,995
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	548	648	31,000	34,885	39	40	7	72	676	702
Issued	–	3	161	2,608	–	–	–	–	19	9
Reinvested distributions	8	7	542	515	–	–	–	–	12	10
Redeemed	(42)	(82)	(1,819)	(5,541)	(11)	–	–	(65)	(50)	(44)
Securities outstanding – end of period	514	576	29,884	32,467	28	40	7	7	657	677

	Series PW		Series PWFB		Series PWR		Series PWT8		Series PWX	
	2023	2022	2023	2022	2023	2022	2023	2022	2023	2022
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	80,578	87,332	3,218	3,373	3,450	2,367	248	263	604	1,461
Increase (decrease) in net assets from operations	(3,894)	(5,342)	(134)	(195)	(167)	(159)	(12)	(16)	(31)	(78)
Distributions paid to securityholders:										
Investment income	(935)	(711)	(44)	(37)	(40)	(23)	(3)	(2)	(12)	(19)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	–	–	–	–	–	–	(7)	(10)	–	–
Management fee rebates	(5)	(3)	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	(940)	(714)	(44)	(37)	(40)	(23)	(10)	(12)	(12)	(19)
Security transactions:										
Proceeds from securities issued	8,418	5,186	257	38	336	683	–	–	169	14
Reinvested distributions	917	697	43	37	40	23	7	8	12	19
Payments on redemption of securities	(8,113)	(9,679)	(789)	(236)	(267)	(81)	–	–	(35)	(274)
Total security transactions	1,222	(3,796)	(489)	(161)	109	625	7	8	146	(241)
Increase (decrease) in net assets attributable to securityholders	(3,612)	(9,852)	(667)	(393)	(98)	443	(15)	(20)	103	(338)
End of period	76,966	77,480	2,551	2,980	3,352	2,810	233	243	707	1,123
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	8,504	8,790	355	355	383	251	32	30	66	152
Issued	903	547	29	5	37	75	–	–	19	2
Reinvested distributions	99	74	5	4	5	3	1	1	1	2
Redeemed	(875)	(1,022)	(90)	(26)	(30)	(9)	–	–	(4)	(30)
Securities outstanding – end of period	8,631	8,389	299	338	395	320	33	31	82	126

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

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

STATEMENTS OF CHANGES IN FINANCIAL POSITION (cont'd)

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

	Series R		Series S		Series SC		Series U		Investor Series	
	2023	2022	2023	2022	2023	2022	2023	2022	2023	2022
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	669,442	695,769	71,427	81,945	76,077	86,452	1,295	2,025	364	1,070
Increase (decrease) in net assets from operations	(28,540)	(39,958)	(2,914)	(4,577)	(3,629)	(5,225)	(56)	(121)	(17)	(50)
Distributions paid to securityholders:										
Investment income	(11,894)	(9,967)	(1,212)	(1,154)	(811)	(627)	(13)	(15)	(4)	(5)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	–	–	–	–	–	–	–	–	–	–
Management fee rebates	–	–	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	(11,894)	(9,967)	(1,212)	(1,154)	(811)	(627)	(13)	(15)	(4)	(5)
Security transactions:										
Proceeds from securities issued	41,855	36,848	321	1,068	10,520	5,634	–	–	2	2
Reinvested distributions	–	–	1,212	1,154	789	607	13	15	4	5
Payments on redemption of securities	(18,259)	(63,218)	(3,359)	(6,963)	(13,124)	(13,422)	(168)	(236)	(41)	(515)
Total security transactions	23,596	(26,370)	(1,826)	(4,741)	(1,815)	(7,181)	(155)	(221)	(35)	(508)
Increase (decrease) in net assets attributable to securityholders	(16,838)	(76,295)	(5,952)	(10,472)	(6,255)	(13,033)	(224)	(357)	(56)	(563)
End of period	652,604	619,474	65,475	71,473	69,822	73,419	1,071	1,668	308	507
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	67,280	66,664	7,361	8,051	8,166	8,850	142	212	38	106
Issued	4,291	3,665	34	110	1,146	606	–	–	–	–
Reinvested distributions	–	–	128	119	87	65	1	2	–	–
Redeemed	(1,877)	(6,454)	(353)	(723)	(1,436)	(1,436)	(18)	(26)	(4)	(52)
Securities outstanding – end of period	69,694	63,875	7,170	7,557	7,963	8,085	125	188	34	54

	B-Series		Advisor Series		Series LB		Series LF		Series LW	
	2023	2022	2023	2022	2023	2022	2023	2022	2023	2022
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	78	94	32	33	1,510	2,164	596	638	4,390	5,671
Increase (decrease) in net assets from operations	(1)	(5)	(1)	(2)	(70)	(129)	(11)	(40)	(198)	(327)
Distributions paid to securityholders:										
Investment income	(1)	(1)	–	–	(15)	(15)	(5)	(7)	(46)	(40)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	–	–	–	–	–	–	–	–	–	–
Management fee rebates	–	–	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	(1)	(1)	–	–	(15)	(15)	(5)	(7)	(46)	(40)
Security transactions:										
Proceeds from securities issued	–	–	–	–	25	20	82	92	92	41
Reinvested distributions	1	1	–	–	15	15	5	7	42	40
Payments on redemption of securities	(73)	(6)	(20)	–	(215)	(339)	(402)	(103)	(423)	(1,084)
Total security transactions	(72)	(5)	(20)	–	(175)	(304)	(315)	(4)	(289)	(1,003)
Increase (decrease) in net assets attributable to securityholders	(74)	(11)	(21)	(2)	(260)	(448)	(331)	(51)	(533)	(1,370)
End of period	4	83	11	31	1,250	1,716	265	587	3,857	4,301
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	8	9	3	3	166	227	67	69	481	593
Issued	–	–	–	–	2	1	9	10	10	5
Reinvested distributions	–	–	–	–	2	2	1	1	5	4
Redeemed	(8)	–	(2)	–	(24)	(37)	(45)	(12)	(47)	(118)
Securities outstanding – end of period	–	9	1	3	146	193	32	68	449	484

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

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

STATEMENTS OF CASH FLOWS

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

	2023	2022
	\$	\$
Cash flows from operating activities		
Net increase (decrease) in net assets attributable to securityholders from operations	(64,884)	(93,347)
Adjustments for:		
Net realized loss (gain) on investments	29,707	70,145
Change in net unrealized loss (gain) on investments	57,092	49,422
Purchase of investments	(661,750)	(778,813)
Proceeds from sale and maturity of investments	628,554	793,400
(Increase) decrease in accounts receivable and other assets	2,831	(6,881)
Increase (decrease) in accounts payable and other liabilities	(1)	(1)
Net cash provided by (used in) operating activities	(8,451)	33,925
Cash flows from financing activities		
Proceeds from securities issued	82,154	99,820
Payments on redemption of securities	(71,967)	(178,971)
Distributions paid net of reinvestments	(15,908)	(13,515)
Net cash provided by (used in) financing activities	(5,721)	(92,666)
Net increase (decrease) in cash and cash equivalents	(14,172)	(58,741)
Cash and cash equivalents at beginning of period	14,966	77,971
Effect of exchange rate fluctuations on cash and cash equivalents	114	535
Cash and cash equivalents at end of period	908	19,765
Cash	908	11,632
Cash equivalents	–	8,133
Cash and cash equivalents at end of period	908	19,765
Supplementary disclosures on cash flow from operating activities:		
Dividends received	641	945
Foreign taxes paid	1	23
Interest received	25,808	20,333
Interest paid	4	7

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

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SCHEDULE OF INVESTMENTS

as at September 30, 2023

	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS					
407 International Inc. 1.80% 05-22-2025 Callable 2025	Canada	Corporate - Non Convertible	1,690,000	1,715	1,595
407 International Inc. 4.22% 02-14-2028	Canada	Corporate - Non Convertible	1,390,000	1,390	1,325
407 International Inc. 3.14% 03-06-2030 Callable 2029	Canada	Corporate - Non Convertible	843,000	835	753
407 International Inc. 3.43% 06-01-2033 MTN	Canada	Corporate - Non Convertible	3,909,000	3,992	3,368
407 International Inc. 4.19% 04-25-2042 Callable	Canada	Corporate - Non Convertible	359,000	402	310
407 International Inc. 3.60% 05-21-2047 Callable	Canada	Corporate - Non Convertible	1,981,000	1,986	1,520
407 International Inc. 3.67% 03-08-2049 Callable 2048	Canada	Corporate - Non Convertible	2,638,000	2,321	2,039
407 International Inc. 4.86% 07-31-2053	Canada	Corporate - Non Convertible	1,220,000	1,218	1,139
Access Justice Durham 5.02% 08-31-2039	Canada	Corporate - Non Convertible	2,511,622	2,581	2,383
AerCap Ireland Capital DAC 3.00% 10-29-2028	Ireland	Corporate - Non Convertible	USD 1,296,000	1,496	1,509
Aéroports de Montréal 6.55% 10-11-2033	Canada	Corporate - Non Convertible	170,000	201	184
Aéroports de Montréal 3.92% 06-12-2045 Callable 2044	Canada	Corporate - Non Convertible	267,000	248	220
Aéroports de Montréal 3.36% 04-24-2047 Callable 2046	Canada	Corporate - Non Convertible	960,000	777	715
Aéroports de Montréal 3.03% 04-21-2050 Callable 2049	Canada	Corporate - Non Convertible	296,000	231	203
AIMCo Realty Investors LP 2.20% 11-04-2026	Canada	Corporate - Non Convertible	1,100,000	1,100	993
AIMCo Realty Investors LP 2.71% 06-01-2029 Callable 2029	Canada	Corporate - Non Convertible	4,713,000	4,570	4,051
Alectra Inc. 3.24% 11-21-2024 Callable 2024	Canada	Corporate - Non Convertible	600,000	627	584
Alexandria Real Estate Equities Inc. 2.00% 05-18-2032	United States	Corporate - Non Convertible	USD 820,000	1,026	813
Algonquin Power & Utilities Corp. 4.09% 02-17-2027 Callable	Canada	Corporate - Non Convertible	1,916,000	1,917	1,807
Algonquin Power & Utilities Corp. 4.60% 01-29-2029 Callable 2028	Canada	Corporate - Non Convertible	262,000	250	247
Algonquin Power & Utilities Corp. 2.85% 07-15-2031	Canada	Corporate - Non Convertible	3,130,000	2,881	2,538
Alimentation Couche-Tard Inc. 2.95% 01-25-2030 Callable 2029 144A	Canada	Corporate - Non Convertible	USD 1,320,000	1,734	1,497
Alimentation Couche-Tard Inc. 5.59% 09-25-2030	Canada	Corporate - Non Convertible	2,610,000	2,610	2,607
AltaGas Ltd. 4.64% 05-15-2026	Canada	Corporate - Non Convertible	650,000	650	632
AltaGas Ltd. 2.17% 03-16-2027	Canada	Corporate - Non Convertible	800,000	800	707
AltaLink LP 1.51% 09-11-2030	Canada	Corporate - Non Convertible	1,180,000	1,143	928
AltaLink LP 4.69% 11-28-2032	Canada	Corporate - Non Convertible	590,000	590	564
Amazon.com Inc. 4.70% 12-01-2032	United States	Corporate - Non Convertible	USD 2,070,000	2,812	2,692
Amazon.com Inc. 3.95% 04-13-2052	United States	Corporate - Non Convertible	USD 2,146,000	2,551	2,249
America Movil SAB de CV 5.38% 04-04-2032	Brazil	Corporate - Non Convertible	USD 1,010,000	1,261	1,181
American Tower Corp. 1.88% 10-15-2030 Callable 2030	United States	Corporate - Non Convertible	USD 1,110,000	1,479	1,141
Anglian Water Services Financing PLC 4.53% 08-26-2032	United Kingdom	Corporate - Non Convertible	960,000	960	860
ARC Resources Ltd. 3.47% 03-10-2031	Canada	Corporate - Non Convertible	1,060,000	916	897
Aroundtown SA 4.63% 09-18-2025 Callable 2025	Germany	Corporate - Non Convertible	1,650,000	1,643	1,563
Athabasca Indigenous Midstream LP 6.07% 02-05-2042	Canada	Corporate - Non Convertible	239,168	239	233
Athene Global Funding F/R 04-09-2024	United States	Corporate - Non Convertible	1,011,000	1,011	1,008
Athene Global Funding 3.13% 03-10-2025	United States	Corporate - Non Convertible	1,070,000	1,070	1,019
Athene Global Funding 2.10% 09-24-2025	United States	Corporate - Non Convertible	1,870,000	1,868	1,717
Athene Global Funding 2.47% 06-09-2028	United States	Corporate - Non Convertible	539,000	485	451
Bank of America Corp. F/R 09-15-2027 (Fixed-To-Floating Rate)	United States	Corporate - Non Convertible	1,555,000	1,528	1,388
Bank of America Corp. F/R 03-16-2028	United States	Corporate - Non Convertible	2,357,000	2,336	2,183
Bank of America Corp. F/R 04-04-2029	United States	Corporate - Non Convertible	1,252,000	1,254	1,088
Bank of Montreal 2.70% 09-11-2024 DPNT	Canada	Corporate - Non Convertible	7,005,000	7,020	6,827
Bank of Montreal 3.65% 04-01-2027	Canada	Corporate - Non Convertible	948,000	932	884
Bank of Montreal 4.31% 06-01-2027	Canada	Corporate - Non Convertible	4,920,000	4,879	4,681
Bank of Montreal 4.71% 12-07-2027	Canada	Corporate - Non Convertible	8,745,000	8,717	8,394
Bank of Montreal 3.19% 03-01-2028	Canada	Corporate - Non Convertible	4,730,000	4,684	4,329
Bank of Montreal F/R 10-27-2032	Canada	Corporate - Non Convertible	2,691,000	2,744	2,712
Bank of Montreal F/R 09-07-2033	Canada	Corporate - Non Convertible	3,180,000	3,180	3,136
Bank of Montreal F/R 11-26-2080	Canada	Corporate - Non Convertible	1,853,000	1,841	1,706
Bank of Montreal F/R 11-26-2082	Canada	Corporate - Non Convertible	4,236,000	4,238	4,105
The Bank of Nova Scotia 6.45% 01-01-2025 (CAN 99008161)	Canada	Mortgage Backed	1,587,684	1,668	1,601
The Bank of Nova Scotia 1.95% 01-10-2025	Canada	Corporate - Non Convertible	4,703,000	4,527	4,485
The Bank of Nova Scotia 2.16% 02-03-2025	Canada	Corporate - Non Convertible	1,356,000	1,292	1,293
The Bank of Nova Scotia 5.50% 12-29-2025	Canada	Corporate - Non Convertible	2,915,000	2,912	2,894
The Bank of Nova Scotia 5.50% 05-08-2026	Canada	Corporate - Non Convertible	4,881,000	4,922	4,847
The Bank of Nova Scotia 2.95% 03-08-2027	Canada	Corporate - Non Convertible	8,143,000	7,624	7,431
The Bank of Nova Scotia F/R 05-03-2032	Canada	Corporate - Non Convertible	1,308,000	1,308	1,207
The Bank of Nova Scotia F/R 08-02-2033	Canada	Corporate - Non Convertible	900,000	900	875
The Bank of Nova Scotia F/R 07-27-2082	Canada	Corporate - Non Convertible	5,015,000	4,985	4,802
BCE Inc. 2.20% 05-29-2028	Canada	Corporate - Non Convertible	1,619,000	1,609	1,395
BCE Inc. 3.00% 03-17-2031	Canada	Corporate - Non Convertible	1,324,000	1,174	1,100

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2023

	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
BCE Inc. 5.85% 11-10-2032	Canada	Corporate - Non Convertible	789,000	790	787
BCI QuadReal Realty 2.55% 06-24-2026	Canada	Corporate - Non Convertible	2,422,000	2,384	2,235
bclMC Realty Corp. 1.06% 03-12-2024	Canada	Corporate - Non Convertible	770,000	770	755
bclMC Realty Corp. 1.07% 02-04-2026	Canada	Corporate - Non Convertible	1,176,000	1,176	1,058
Becle SAB de CV 2.50% 10-14-2031	Mexico	Corporate - Non Convertible	USD 1,380,000	1,729	1,433
Bell Canada Inc. 4.45% 02-27-2047 Callable 2046	Canada	Corporate - Non Convertible	2,650,000	2,786	2,126
Bell Canada 5.15% 11-14-2028	Canada	Corporate - Non Convertible	1,090,000	1,089	1,067
BP Capital Markets PLC 3.47% 05-15-2025	United Kingdom	Corporate - Non Convertible	2,810,000	2,832	2,714
Broadcom Inc. 4.11% 09-15-2028	United States	Corporate - Non Convertible	USD 362,000	453	455
Brookfield Infrastructure Finance ULC 5.62% 11-14-2027	Canada	Corporate - Non Convertible	1,789,000	1,789	1,768
Brookfield Infrastructure Finance ULC 4.20% 09-11-2028 Callable 2028	Canada	Corporate - Non Convertible	2,537,000	2,510	2,348
Brookfield Infrastructure Finance ULC 2.86% 09-01-2032 Callable 2032	Canada	Corporate - Non Convertible	303,000	303	235
Brookfield Renewable Energy Partners ULC 3.63% 01-15-2027 Callable 2026	Canada	Corporate - Non Convertible	7,092,000	7,055	6,632
Brookfield Renewable Partners ULC 4.25% 01-15-2029 Callable 2028	Canada	Corporate - Non Convertible	2,082,000	2,108	1,940
Bruce Power LP 4.70% 12-21-2027	Canada	Corporate - Non Convertible	350,000	350	338
Bruce Power LP 4.00% 06-21-2030 Callable 2030	Canada	Corporate - Non Convertible	2,817,000	2,801	2,560
Bruce Power LP 4.99% 12-21-2032	Canada	Corporate - Non Convertible	330,000	330	312
CAE Inc. 5.54% 06-12-2028	Canada	Corporate - Non Convertible	930,000	930	910
The Calgary Airport Authority 3.45% 10-07-2041	Canada	Corporate - Non Convertible	168,000	142	131
The Calgary Airport Authority 3.55% 10-07-2051	Canada	Corporate - Non Convertible	555,000	485	414
The Calgary Airport Authority 3.55% 10-07-2053	Canada	Corporate - Non Convertible	520,000	421	384
Canada Pension Plan Investment 2.25% 12-01-2031	Canada	Federal Government	5,650,000	5,594	4,701
Canadian Core Real Estate LP 3.30% 03-02-2027	Canada	Corporate - Non Convertible	1,190,000	1,190	1,073
Canadian Imperial Bank of Commerce 2.00% 04-17-2025	Canada	Corporate - Non Convertible	2,517,000	2,517	2,375
Canadian Imperial Bank of Commerce 1.10% 01-19-2026	Canada	Corporate - Non Convertible	880,000	869	794
Canadian Imperial Bank of Commerce 5.94% 07-14-2026	Canada	Corporate - Non Convertible	1,470,000	1,470	1,466
Canadian Imperial Bank of Commerce 4.95% 06-29-2027	Canada	Corporate - Non Convertible	6,055,000	6,112	5,878
Canadian Imperial Bank of Commerce 5.05% 10-07-2027	Canada	Corporate - Non Convertible	1,195,000	1,190	1,162
Canadian Imperial Bank of Commerce F/R 04-21-2031	Canada	Corporate - Non Convertible	3,710,000	3,712	3,333
Canadian Imperial Bank of Commerce F/R 04-07-2032	Canada	Corporate - Non Convertible	999,000	988	931
Canadian Imperial Bank of Commerce F/R 01-20-2033	Canada	Corporate - Non Convertible	1,180,000	1,180	1,133
Canadian Imperial Bank of Commerce F/R 04-20-2033	Canada	Corporate - Non Convertible	1,070,000	1,069	1,027
Canadian Imperial Bank of Commerce 4.38% 10-28-2080	Canada	Corporate - Non Convertible	400,000	400	369
Canadian Imperial Bank of Commerce F/R 07-28-2082	Canada	Corporate - Non Convertible	995,000	993	957
Canadian National Railway Co. 3.00% 02-08-2029 Callable 2028	Canada	Corporate - Non Convertible	1,789,000	1,817	1,609
Canadian National Railway Co. 4.40% 05-10-2033	Canada	Corporate - Non Convertible	1,020,000	1,018	949
Canadian Pacific Railway Ltd. 2.54% 02-28-2028	Canada	Corporate - Non Convertible	3,372,000	3,265	2,994
Canadian Pacific Railway Ltd. 3.15% 03-13-2029 Callable 2028	Canada	Corporate - Non Convertible	1,906,000	1,864	1,704
Canadian Utilities Ltd. 4.85% 06-03-2052	Canada	Corporate - Non Convertible	1,285,000	1,275	1,160
Canadian Western Bank 2.60% 09-06-2024	Canada	Corporate - Non Convertible	1,302,000	1,233	1,263
Canadian Western Bank 2.61% 01-30-2025 Callable 2024	Canada	Corporate - Non Convertible	720,000	738	689
Canadian Western Bank 3.86% 04-21-2025	Canada	Corporate - Non Convertible	1,790,000	1,790	1,731
Canadian Western Bank 1.93% 04-16-2026	Canada	Corporate - Non Convertible	1,540,000	1,540	1,395
Canadian Western Bank 5.15% 09-02-2027	Canada	Corporate - Non Convertible	2,910,000	2,914	2,815
Canadian Western Bank F/R 12-22-2032	Canada	Corporate - Non Convertible	520,000	520	494
Capital Power Corp. 4.28% 09-18-2024 Callable 2024	Canada	Corporate - Non Convertible	3,069,000	3,098	3,022
Capital Power Corp. 4.99% 01-23-2026 Callable 2025	Canada	Corporate - Non Convertible	1,286,000	1,287	1,256
Capital Power Corp. 5.82% 09-15-2028	Canada	Corporate - Non Convertible	960,000	960	951
Capital Power Corp. 3.15% 10-01-2032	Canada	Corporate - Non Convertible	1,533,000	1,541	1,212
CCL Industries Inc. 3.86% 04-13-2028 Callable 2028	Canada	Corporate - Non Convertible	1,520,000	1,520	1,395
CDP Financial Inc. 1.50% 10-19-2026	Canada	Provincial Governments	2,950,000	2,945	2,670
Cenovus Energy Inc. 3.60% 03-10-2027 Callable 2026	Canada	Corporate - Non Convertible	516,000	503	487
Cenovus Energy Inc. 3.50% 02-07-2028 Callable 2027	Canada	Corporate - Non Convertible	1,277,000	1,237	1,176
Charter Communications Operating LLC 5.05% 03-30-2029 Callable 2028	United States	Corporate - Non Convertible	USD 3,060,000	4,178	3,886
Charter Communications Operating LLC 2.80% 04-01-2031 Callable 2031	United States	Corporate - Non Convertible	USD 1,040,000	1,455	1,105
Charter Communications Operating LLC 2.30% 02-01-2032	United States	Corporate - Non Convertible	USD 1,330,000	1,733	1,324
Charter Communications Operating LLC 3.50% 06-01-2041	United States	Corporate - Non Convertible	USD 690,000	871	595
Choice Properties Real Estate Investment Trust 2.46% 11-30-2026	Canada	Corporate - Non Convertible	630,000	630	569
Choice Properties Real Estate Investment Trust 2.85% 05-21-2027	Canada	Corporate - Non Convertible	1,188,000	1,216	1,071

MACKENZIE CANADIAN BOND FUND

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SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2023

	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Choice Properties Real Estate Investment Trust 3.53% 06-11-2029 Callable 2029	Canada	Corporate - Non Convertible	4,934,000	4,701	4,363
Choice Properties Real Estate Investment Trust 6.00% 06-24-2032	Canada	Corporate - Non Convertible	549,000	576	543
Choice Properties Real Estate Investment Trust 5.40% 03-01-2033	Canada	Corporate - Non Convertible	2,866,000	2,872	2,705
Choice Properties Real Estate Investment Trust 5.70% 02-28-2034	Canada	Corporate - Non Convertible	2,225,000	2,211	2,133
City of Toronto 2.60% 09-24-2039	Canada	Municipal Governments	1,400,000	1,390	1,009
The Clorox Co. 1.80% 05-15-2030 Callable 2030	United States	Corporate - Non Convertible	USD 1,320,000	1,843	1,419
Coast Capital Savings Federal Credit Union 7.01% 09-28-2026	Canada	Corporate - Non Convertible	1,490,000	1,490	1,494
Coca-Cola Femsa SAB de CV 1.85% 09-01-2032 Callable 2032	Mexico	Corporate - Non Convertible	USD 2,200,000	2,882	2,202
Cogeco Communications Inc. 2.99% 09-22-2031	Canada	Corporate - Non Convertible	1,848,000	1,810	1,490
Cogeco Communications Inc. 5.30% 02-16-2033	Canada	Corporate - Non Convertible	470,000	470	441
Colbun SA 3.15% 01-19-2032	Chile	Corporate - Non Convertible	USD 1,130,000	1,396	1,234
Comber Wind Financial Corp. 5.13% 11-15-2030	Canada	Corporate - Non Convertible	361,592	406	346
Cordelio Amalco GP I 4.09% 06-30-2034	Canada	Corporate - Non Convertible	1,093,391	1,093	991
Cordelio Amalco GP I 4.09% 09-30-2034	Canada	Corporate - Non Convertible	1,109,613	1,110	1,004
Corp Nacional del Cobre de Chile 4.50% 09-16-2025	Chile	Corporate - Non Convertible	USD 560,000	746	742
CPPIB Capital Inc. 1.95% 09-30-2029	Canada	Federal Government	2,730,000	2,720	2,348
CPPIB Capital Inc. 3.95% 06-02-2032	Canada	Federal Government	203,000	202	191
Crombie Real Estate Investment Trust 3.92% 06-21-2027 Callable 2027	Canada	Corporate - Non Convertible	384,000	403	354
Crombie Real Estate Investment Trust 2.69% 03-31-2028 Callable 2028	Canada	Corporate - Non Convertible	1,020,000	1,026	877
Crombie Real Estate Investment Trust 3.21% 10-09-2030 Callable 2030	Canada	Corporate - Non Convertible	1,534,000	1,509	1,251
Crombie Real Estate Investment Trust 3.13% 08-12-2031	Canada	Corporate - Non Convertible	562,000	545	443
CU Inc. 4.09% 09-02-2044 Callable	Canada	Corporate - Non Convertible	2,569,000	2,565	2,148
CU Inc. 3.55% 11-22-2047 Callable 2047	Canada	Corporate - Non Convertible	540,000	466	407
CU Inc. 3.95% 11-23-2048 Callable 2048	Canada	Corporate - Non Convertible	547,000	504	440
CU Inc. 2.96% 09-07-2049	Canada	Corporate - Non Convertible	1,430,000	1,102	956
CU Inc. 4.77% 09-14-2052	Canada	Corporate - Non Convertible	1,199,000	1,198	1,099
CU Inc. 5.09% 09-20-2053	Canada	Corporate - Non Convertible	1,160,000	1,160	1,117
Dollarama Inc. 5.08% 10-27-2025	Canada	Corporate - Non Convertible	1,113,000	1,110	1,101
Dollarama Inc. 5.53% 09-26-2028	Canada	Corporate - Non Convertible	1,240,000	1,240	1,239
Dream Industrial Real Estate Investment Trust 1.66% 12-22-2025 (A)	Canada	Corporate - Non Convertible	1,390,000	1,389	1,262
Dream Industrial Real Estate Investment Trust 2.54% 12-07-2026	Canada	Corporate - Non Convertible	830,000	830	742
Dream Industrial Real Estate Investment Trust 2.06% 06-17-2027	Canada	Corporate - Non Convertible	1,330,000	1,274	1,147
Dream Industrial Real Estate Investment Trust 5.38% 03-22-2028	Canada	Corporate - Non Convertible	450,000	450	433
The Empire Life Insurance Co. 5.50% 01-13-2033	Canada	Corporate - Non Convertible	720,000	720	692
The Empire Life Insurance Co. 3.63% 04-17-2081	Canada	Corporate - Non Convertible	631,000	631	486
Empresas CMPC SA 3.00% 04-06-2031	Chile	Corporate - Non Convertible	USD 470,000	586	508
Enbridge Gas Inc. 2.37% 08-09-2029 Callable 2029	Canada	Corporate - Non Convertible	1,201,000	1,153	1,031
Enbridge Gas Inc. 2.35% 09-15-2031	Canada	Corporate - Non Convertible	1,540,000	1,287	1,245
Enbridge Gas Inc. 3.01% 08-09-2049 Callable 2049	Canada	Corporate - Non Convertible	780,000	780	520
Enbridge Gas Inc. 3.20% 09-15-2051	Canada	Corporate - Non Convertible	2,520,000	2,326	1,722
Enbridge Gas Inc. 4.55% 08-17-2052	Canada	Corporate - Non Convertible	2,940,000	2,804	2,570
Enbridge Inc. 4.90% 05-26-2028	Canada	Corporate - Non Convertible	1,303,000	1,303	1,259
Enbridge Inc. 3.10% 09-21-2033	Canada	Corporate - Non Convertible	2,593,000	2,520	2,035
Enbridge Inc. 5.37% 09-27-2077 Callable 2027	Canada	Corporate - Non Convertible	12,080,000	11,961	10,891
Enbridge Inc. F/R 04-12-2078 Callable 2028	Canada	Corporate - Non Convertible	5,504,000	5,548	5,182
Enbridge Pipelines Inc. 4.33% 02-22-2049 Callable 2048	Canada	Corporate - Non Convertible	513,000	537	396
Enel Finance International NV 5.00% 06-15-2032 144A	Italy	Corporate - Non Convertible	USD 465,000	572	573
Énergir inc. 2.10% 04-16-2027 Callable 2027	Canada	Corporate - Non Convertible	940,000	940	843
Énergir Inc. 4.67% 09-27-2032	Canada	Corporate - Non Convertible	900,000	900	856
EPCOR Utilities Inc. 3.55% 11-27-2047 Callable 2047	Canada	Corporate - Non Convertible	1,840,000	1,821	1,397
EPCOR Utilities Inc. 3.11% 07-08-2049 Callable 2049	Canada	Corporate - Non Convertible	2,170,000	2,170	1,500
EPCOR Utilities Inc. 4.73% 09-02-2052	Canada	Corporate - Non Convertible	1,220,000	1,220	1,116
EPCOR Utilities Inc. 5.33% 10-03-2053	Canada	Corporate - Non Convertible	1,302,000	1,304	1,307
Equitable Bank 1.88% 11-26-2025	Canada	Corporate - Non Convertible	202,000	180	183
Equitable Bank 3.36% 03-02-2026	Canada	Corporate - Non Convertible	938,000	938	872
Fairfax Financial Holdings Ltd. 8.30% 04-15-2026	Canada	Corporate - Non Convertible	USD 2,180,000	3,294	3,071
Fairfax Financial Holdings Ltd. 4.23% 06-14-2029 Callable 2029	Canada	Corporate - Non Convertible	840,000	840	761
Fairfax Financial Holdings Ltd. 3.95% 03-03-2031	Canada	Corporate - Non Convertible	1,628,000	1,627	1,372
Fédération des Caisses Desjardins du Québec 5.20% 10-01-2025	Canada	Corporate - Non Convertible	1,980,000	1,979	1,956
Fédération des Caisses Desjardins du Québec 1.59% 09-10-2026	Canada	Corporate - Non Convertible	1,808,000	1,688	1,614
Fédération des Caisses Desjardins du Québec 4.41% 05-19-2027	Canada	Corporate - Non Convertible	2,940,000	2,942	2,808

MACKENZIE CANADIAN BOND FUND

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SCHEDULE OF INVESTMENTS (cont'd)

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	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Federation des Caisses Desjardins du Quebec 5.48% 08-16-2028	Canada	Corporate - Non Convertible	640,000	640	633
Fédération des Caisses Desjardins du Québec F/R 05-26-2030 Callable 2025	Canada	Corporate - Non Convertible	2,270,000	2,368	2,148
Fédération des Caisses Desjardins du Québec F/R 08-23-2032	Canada	Corporate - Non Convertible	2,560,000	2,560	2,440
Finning International Inc. 4.45% 05-16-2028	Canada	Corporate - Non Convertible	840,000	840	801
First Capital Real Estate Investment Trust 3.45% 03-01-2028	Canada	Corporate - Non Convertible	780,000	690	678
First West Credit Union 9.19% 08-09-2033	Canada	Corporate - Non Convertible	890,000	890	881
Fortified Trust 1.96% 10-23-2026	Canada	Corporate - Non Convertible	2,550,000	2,550	2,281
Fortis Inc. 4.43% 05-31-2029	Canada	Corporate - Non Convertible	2,340,000	2,334	2,214
General Motors Financial of Canada Ltd. 5.20% 02-09-2028	United States	Corporate - Non Convertible	760,000	760	727
Gibson Energy Inc. 5.75% 07-12-2033	Canada	Corporate - Non Convertible	1,265,000	1,270	1,223
Glencore Funding LLC 5.40% 05-08-2028 144A	Australia	Corporate - Non Convertible	USD 240,000	327	318
The Goldman Sachs Group Inc. 3.31% F/R 10-31-2025 Callable 2024	United States	Corporate - Non Convertible	2,180,000	2,353	2,118
The Goldman Sachs Group Inc. F/R 11-30-2027	United States	Corporate - Non Convertible	2,500,000	2,500	2,257
The Goldman Sachs Group Inc. F/R 02-28-2029	United States	Corporate - Non Convertible	1,002,000	1,002	848
Government of Canada 2.25% 12-01-2029	Canada	Federal Government	5,350,000	5,327	4,827
Government of Canada 2.50% 12-01-2032	Canada	Federal Government	14,452,000	14,101	12,750
Government of Canada 2.75% 06-01-2033	Canada	Federal Government	133,057,000	125,684	119,551
Government of Canada 0.50% 12-01-2050 Real Return	Canada	Federal Government	13,604,000	15,452	11,185
Government of Canada 1.75% 12-01-2053	Canada	Federal Government	8,371,000	5,689	5,290
Government of Canada 0.25% 12-01-2054 Inflation Indexed	Canada	Federal Government	4,456,000	3,479	3,039
Granite Real Estate Investment Trust 3.06% 06-04-2027	Canada	Corporate - Non Convertible	1,104,000	1,031	995
Granite Real Estate Investment Trust 2.19% 08-30-2028	Canada	Corporate - Non Convertible	2,016,000	1,921	1,687
Granite Real Estate Investment Trust 2.38% 12-18-2030	Canada	Corporate - Non Convertible	305,000	251	238
Greater Toronto Airports Authority 1.54% 05-03-2028	Canada	Corporate - Non Convertible	1,787,000	1,576	1,535
Greater Toronto Airports Authority 7.05% 06-12-2030 Callable	Canada	Corporate - Non Convertible	1,139,000	1,300	1,243
Greater Toronto Airports Authority 7.10% 06-04-2031 Callable	Canada	Corporate - Non Convertible	1,139,000	1,321	1,257
Greater Toronto Airports Authority 6.47% 02-02-2034 Callable	Canada	Corporate - Non Convertible	345,000	399	374
Greater Toronto Airports Authority 2.75% 10-17-2039	Canada	Corporate - Non Convertible	4,913,000	3,949	3,587
Greater Toronto Airports Authority 3.15% 10-05-2051	Canada	Corporate - Non Convertible	2,018,000	1,615	1,415
H&R Real Estate Investment Trust 3.37% 01-30-2024 Callable 2023	Canada	Corporate - Non Convertible	4,328,000	4,297	4,292
H&R Real Estate Investment Trust 4.07% 06-16-2025 Callable 2025	Canada	Corporate - Non Convertible	1,711,000	1,733	1,641
Heathrow Funding Ltd. 3.25% 05-21-2025	United Kingdom	Corporate - Non Convertible	4,280,000	4,371	4,099
Heathrow Funding Ltd. 2.69% 10-13-2027	United Kingdom	Corporate - Non Convertible	946,000	946	842
Heathrow Funding Ltd. 3.40% 03-08-2028	United Kingdom	Corporate - Non Convertible	2,600,000	2,596	2,358
Heathrow Funding Ltd. 3.79% 09-04-2030 Callable 2030	United Kingdom	Corporate - Non Convertible	2,577,000	2,545	2,257
Heathrow Funding Ltd. 3.73% 04-13-2033	United Kingdom	Corporate - Non Convertible	2,271,000	2,181	1,875
Home Trust Co. 5.32% 06-13-2024	Canada	Corporate - Non Convertible	1,280,000	1,280	1,264
Honda Canada Finance Inc. 4.87% 09-23-2027	Canada	Corporate - Non Convertible	2,739,000	2,745	2,659
Honda Canada Finance Inc. 5.73% 09-28-2028	Canada	Corporate - Non Convertible	830,000	830	831
HSBC Bank Canada 3.40% 03-24-2025	Canada	Corporate - Non Convertible	2,300,000	2,297	2,226
Hydro One Inc. 4.91% 01-27-2028	Canada	Corporate - Non Convertible	1,736,000	1,736	1,714
Hydro One Inc. 7.35% 06-03-2030	Canada	Corporate - Non Convertible	2,278,000	2,612	2,510
Hydro One Inc. 2.23% 09-17-2031	Canada	Corporate - Non Convertible	1,666,000	1,480	1,346
Hydro One Inc. 6.93% 06-01-2032	Canada	Corporate - Non Convertible	1,472,000	1,715	1,613
Hydro One Inc. 4.16% 01-27-2033	Canada	Corporate - Non Convertible	1,000,000	999	920
Hydro One Inc. 4.89% 03-13-2037	Canada	Corporate - Non Convertible	2,051,000	1,997	1,954
Hydro One Inc. 4.59% 10-09-2043 Callable 2043	Canada	Corporate - Non Convertible	1,955,000	1,848	1,771
Hydro One Ltd. 1.41% 10-15-2027 Callable 2027	Canada	Corporate - Non Convertible	1,370,000	1,370	1,182
Hyundai Capital Canada Inc. 5.57% 03-08-2028	Canada	Corporate - Non Convertible	922,000	934	900
iA Financial Corp Inc. F/R 06-20-2033	Canada	Corporate - Non Convertible	750,000	750	734
The Independent Order Of Foresters F/R 10-15-2035 Callable 2030	Canada	Corporate - Non Convertible	1,310,000	1,275	1,030
Intact Financial Corp. 5.46% 09-22-2032 144A	Canada	Corporate - Non Convertible	USD 850,000	1,127	1,096
Intact Financial Corp. F/R 03-31-2081	Canada	Corporate - Non Convertible	350,000	350	299
Inter Pipeline Ltd. 3.48% 12-16-2026 Callable 2026	Canada	Corporate - Non Convertible	4,955,000	5,072	4,590
Inter Pipeline Ltd. 4.23% 06-01-2027	Canada	Corporate - Non Convertible	2,830,000	2,740	2,656
Interconexion Electrica SA ESP 3.83% 11-26-2033	Colombia	Corporate - Non Convertible	USD 570,000	637	635
Ivanhoe Cambridge II Inc. 2.30% 12-12-2024 Callable 2024	Canada	Corporate - Non Convertible	1,119,000	1,131	1,075
John Deere Financial Inc. 1.63% 04-09-2026	United States	Corporate - Non Convertible	420,000	420	383
JPMorgan Chase & Co. 1.90% 03-05-2028	United States	Corporate - Non Convertible	3,320,000	3,320	2,919
Keyera Corp. 3.96% 05-29-2030	Canada	Corporate - Non Convertible	2,060,000	2,190	1,827

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BONDS (cont'd)					
Laurentian Bank of Canada 1.15% 06-03-2024	Canada	Corporate - Non Convertible	1,257,000	1,257	1,219
Laurentian Bank of Canada 4.60% 09-02-2025	Canada	Corporate - Non Convertible	1,580,000	1,580	1,534
Laurentian Bank of Canada 1.60% 05-06-2026	Canada	Corporate - Non Convertible	360,000	360	328
Liberty Utilities (Canada) LP 3.32% 02-14-2050 Callable 2049	Canada	Corporate - Non Convertible	780,000	780	525
Loblaw Companies Ltd. 2.28% 05-07-2030 Callable 2030	Canada	Corporate - Non Convertible	668,000	672	552
Loblaw Cos Ltd. 5.34% 09-13-2052	Canada	Corporate - Non Convertible	810,000	810	765
Lower Mattagami Energy LP 3.42% 06-20-2024	Canada	Corporate - Non Convertible	1,800,000	1,892	1,773
Lower Mattagami Energy LP 2.43% 05-14-2031	Canada	Corporate - Non Convertible	1,180,000	1,180	974
Lower Mattagami Energy LP 4.85% 10-31-2033	Canada	Corporate - Non Convertible	710,000	710	684
Magna International Inc. 4.95% 01-31-2031	Canada	Corporate - Non Convertible	1,040,000	1,040	997
Manulife Bank of Canada 1.54% 09-14-2026	Canada	Corporate - Non Convertible	1,780,000	1,780	1,587
Manulife Bank of Canada 2.86% 02-16-2027	Canada	Corporate - Non Convertible	2,060,000	2,060	1,888
Manulife Financial Corp. F/R 05-12-2030 Callable 2025	Canada	Corporate - Non Convertible	1,130,000	1,130	1,064
Manulife Financial Corp. F/R 03-10-2033	Canada	Corporate - Non Convertible	2,190,000	2,190	2,126
Manulife Financial Corp. F/R 06-19-2082	Canada	Corporate - Non Convertible	1,420,000	1,420	1,364
Metro Inc. 4.66% 02-07-2033	Canada	Corporate - Non Convertible	687,000	680	640
Micron Technology Inc. 5.38% 04-15-2028	United States	Corporate - Non Convertible	USD 2,718,000	3,655	3,565
Morgan Stanley 3.00% 02-07-2024	United States	Corporate - Non Convertible	6,470,000	6,496	6,410
National Bank of Canada 2.58% 02-03-2025	Canada	Corporate - Non Convertible	3,808,000	3,811	3,652
National Bank of Canada 5.30% 11-03-2025	Canada	Corporate - Non Convertible	1,214,000	1,217	1,201
National Bank of Canada 1.53% 06-15-2026	Canada	Corporate - Non Convertible	1,034,000	994	929
National Bank of Canada F/R 08-18-2026 Callable 2025	Canada	Corporate - Non Convertible	1,390,000	1,390	1,285
National Bank of Canada 5.22% 06-14-2028	Canada	Corporate - Non Convertible	2,170,000	2,166	2,118
National Bank of Canada F/R 08-16-2032	Canada	Corporate - Non Convertible	2,540,000	2,540	2,455
NAV Canada 2.06% 05-29-2030	Canada	Corporate - Non Convertible	1,080,000	1,053	896
Nestlé Holdings Inc. 2.19% 01-26-2029	United States	Corporate - Non Convertible	1,330,000	1,330	1,150
NextEra Energy Capital Holdings Inc. 1.90% 06-15-2028	United States	Corporate - Non Convertible	USD 800,000	962	920
NextEra Energy Capital Holdings Inc. 2.25% 06-01-2030 Callable 2030	United States	Corporate - Non Convertible	USD 2,495,000	3,374	2,721
North West Redwater Partnership Co. Ltd. 3.20% 04-24-2026	Canada	Corporate - Non Convertible	1,560,000	1,492	1,475
North West Redwater Partnership Co. Ltd. 2.80% 06-01-2027	Canada	Corporate - Non Convertible	6,920,000	6,710	6,308
North West Redwater Partnership Co. Ltd. 2.80% 06-01-2031	Canada	Corporate - Non Convertible	5,020,000	4,889	4,167
North West Redwater Partnership Co. Ltd. 3.70% 02-23-2043 Callable 2042	Canada	Corporate - Non Convertible	1,845,000	1,749	1,430
North West Redwater Partnership 4.25% 06-01-2029 Callable Series F	Canada	Corporate - Non Convertible	840,000	838	793
North West Redwater Partnership 3.65% 06-01-2035 Callable 2034	Canada	Corporate - Non Convertible	1,375,000	1,183	1,148
Nouvelle Autoroute 30 Financement Inc. 4.11% 03-31-2042	Canada	Corporate - Non Convertible	1,734,890	1,735	1,424
NXP BV 2.65% 02-15-2032	China	Corporate - Non Convertible	USD 536,000	654	564
OMERS Finance Trust 1.55% 04-21-2027	Canada	Provincial Governments	7,650,000	7,727	6,820
OMERS Finance Trust 2.60% 05-14-2029	Canada	Provincial Governments	1,514,000	1,514	1,353
Ontario Power Generation Inc. 2.89% 04-08-2025 Callable 2025	Canada	Corporate - Non Convertible	2,413,000	2,369	2,319
Ontario Power Generation Inc. 1.17% 04-22-2026 Callable 2026	Canada	Corporate - Non Convertible	807,000	719	726
Ontario Power Generation Inc. 2.98% 09-13-2029	Canada	Corporate - Non Convertible	2,578,000	2,570	2,279
Ontario Power Generation Inc. 3.22% 04-08-2030 Callable 2030	Canada	Corporate - Non Convertible	2,395,000	2,240	2,116
Ontario Power Generation Inc. 4.92% 07-19-2032	Canada	Corporate - Non Convertible	590,000	590	569
Ontario Teachers' Finance Trust 1.10% 10-19-2027	Canada	Provincial Governments	1,110,000	1,107	959
Ontario Teachers' Pension Plan 4.45% 06-02-2032	Canada	Provincial Governments	1,280,000	1,276	1,236
OPB Finance Trust 2.98% 01-25-2027	Canada	Corporate - Non Convertible	1,973,000	1,976	1,848
PayPal Holdings Inc. 2.40% 10-01-2024 Callable 2024	United States	Corporate - Non Convertible	USD 1,320,000	1,750	1,735
PayPal Holdings Inc. 2.65% 10-01-2026	United States	Corporate - Non Convertible	USD 1,390,000	1,839	1,743
PayPal Holdings Inc. 2.30% 06-01-2030 Callable 2030	United States	Corporate - Non Convertible	USD 949,000	1,283	1,056
Pembina Pipeline Corp. 5.72% 06-22-2026	Canada	Corporate - Non Convertible	1,021,000	1,021	1,012
Pembina Pipeline Corp. 4.02% 03-27-2028 Callable 2027	Canada	Corporate - Non Convertible	4,581,000	4,822	4,248
Pembina Pipeline Corp. 4.81% 03-25-2044	Canada	Corporate - Non Convertible	1,866,000	2,003	1,531
Pembina Pipeline Corp. 4.74% 01-21-2047 Callable 2046 MTN	Canada	Corporate - Non Convertible	329,000	362	264
Pfizer Investment Enterprises Pte. Ltd. 4.65% 05-19-2030	United States	Corporate - Non Convertible	USD 4,470,000	6,016	5,816
Pfizer Investment Enterprises Pte. Ltd. 4.75% 05-19-2033	United States	Corporate - Non Convertible	USD 1,370,000	1,844	1,763
Prime Structured Mortgage Trust 1.86% 11-15-2024	Canada	Corporate - Non Convertible	1,350,000	1,350	1,292
Province of Alberta 4.15% 06-01-2033	Canada	Provincial Governments	1,680,000	1,640	1,600
Province of Alberta 3.05% 12-01-2048	Canada	Provincial Governments	5,385,000	5,584	3,948
Province of Alberta 3.10% 06-01-2050	Canada	Provincial Governments	39,409,000	40,239	29,140

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	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Province of Alberta 2.95% 06-01-2052	Canada	Provincial Governments	16,530,000	14,486	11,778
Province of British Columbia 2.85% 06-18-2025	Canada	Provincial Governments	3,870,000	4,221	3,729
Province of British Columbia 3.55% 06-18-2033	Canada	Provincial Governments	26,372,000	23,931	23,910
Province of British Columbia 2.95% 06-18-2050	Canada	Provincial Governments	12,190,000	13,450	8,780
Province of Manitoba 3.20% 03-05-2050	Canada	Provincial Governments	9,115,000	9,733	6,775
Province of Manitoba 2.05% 09-05-2052	Canada	Provincial Governments	9,895,000	7,446	5,545
Province of Manitoba 3.80% 09-05-2053	Canada	Provincial Governments	1,620,000	1,513	1,341
Province of Ontario 1.55% 11-01-2029	Canada	Provincial Governments	7,756,000	7,737	6,500
Province of Ontario 4.05% 02-02-2032	Canada	Provincial Governments	8,370,000	8,363	7,974
Province of Ontario 3.65% 06-02-2033	Canada	Provincial Governments	96,050,000	89,503	87,795
Province of Ontario 4.15% 12-02-2054	Canada	Provincial Governments	25,284,000	24,116	22,821
Province of Quebec 3.65% 05-20-2032	Canada	Provincial Governments	2,520,000	2,520	2,329
Province of Quebec 3.25% 09-01-2032	Canada	Provincial Governments	14,323,000	13,480	12,755
Province of Quebec 3.90% 11-22-2032	Canada	Provincial Governments	1,990,000	1,960	1,866
Province of Quebec 3.60% 09-01-2033	Canada	Provincial Governments	23,810,000	23,803	21,647
Province of Quebec 4.40% 12-01-2055	Canada	Provincial Governments	50,980,000	52,750	48,093
Province of Saskatchewan 3.30% 06-02-2048	Canada	Provincial Governments	999,000	1,046	770
Province of Saskatchewan 3.10% 06-02-2050	Canada	Provincial Governments	6,440,000	6,670	4,764
Province of Saskatchewan 2.80% 12-02-2052	Canada	Provincial Governments	10,350,000	10,397	7,117
PSP Capital Inc. 0.90% 06-15-2026	Canada	Federal Government	3,400,000	3,397	3,060
PSP Capital Inc. 2.05% 01-15-2030	Canada	Federal Government	411,000	412	353
PSP Capital Inc. 2.60% 03-01-2032	Canada	Federal Government	3,010,000	3,001	2,559
Reliance LP 2.68% 12-01-2027	Canada	Corporate - Non Convertible	960,000	960	838
Reliance LP 2.67% 08-01-2028	Canada	Corporate - Non Convertible	1,250,000	1,250	1,067
Renesas Electronics Corp. 1.54% 11-26-2024	Japan	Corporate - Non Convertible	USD 1,010,000	1,273	1,293
Renesas Electronics Corp. 2.17% 11-25-2026	Japan	Corporate - Non Convertible	USD 1,170,000	1,475	1,405
RioCan Real Estate Investment Trust 5.61% 10-06-2027	Canada	Corporate - Non Convertible	610,000	610	591
RioCan Real Estate Investment Trust 2.83% 11-08-2028	Canada	Corporate - Non Convertible	2,509,000	2,252	2,113
RioCan Real Estate Investment Trust 4.63% 05-01-2029	Canada	Corporate - Non Convertible	390,000	390	356
RioCan Real Estate Investment Trust 5.96% 10-01-2029	Canada	Corporate - Non Convertible	1,260,000	1,260	1,223
Rogers Communications Inc. 3.10% 04-15-2025	Canada	Corporate - Non Convertible	4,061,000	3,886	3,892
Rogers Communications Inc. 5.70% 09-21-2028	Canada	Corporate - Non Convertible	2,340,000	2,337	2,315
Rogers Communications Inc. 3.75% 04-15-2029	Canada	Corporate - Non Convertible	3,971,000	3,914	3,568
Rogers Communications Inc. 2.90% 12-09-2030	Canada	Corporate - Non Convertible	1,100,000	1,112	898
Rogers Communications Inc. 6.75% 11-09-2039	Canada	Corporate - Non Convertible	600,000	835	617
Royal Bank of Canada 2.61% 11-01-2024	Canada	Corporate - Non Convertible	9,645,000	9,292	9,333
Royal Bank of Canada 3.37% 09-29-2025	Canada	Corporate - Non Convertible	4,446,000	4,317	4,242
Royal Bank of Canada 5.34% 06-23-2026	Canada	Corporate - Non Convertible	1,490,000	1,490	1,476
Royal Bank of Canada 5.24% 11-02-2026	Canada	Corporate - Non Convertible	2,347,000	2,354	2,314
Royal Bank of Canada 2.33% 01-28-2027	Canada	Corporate - Non Convertible	2,798,000	2,519	2,518
Royal Bank of Canada 4.61% 07-26-2027	Canada	Corporate - Non Convertible	5,044,000	4,990	4,847
Royal Bank of Canada 4.64% 01-17-2028	Canada	Corporate - Non Convertible	2,540,000	2,540	2,433
Royal Bank of Canada 4.63% 05-01-2028	Canada	Corporate - Non Convertible	1,360,000	1,360	1,299
Royal Bank of Canada F/R 12-23-2029 Callable 2024	Canada	Corporate - Non Convertible	1,350,000	1,353	1,298
Royal Bank of Canada F/R 06-30-2030 Callable 2025	Canada	Corporate - Non Convertible	3,120,000	3,155	2,909
Royal Bank of Canada F/R 11-03-2031	Canada	Corporate - Non Convertible	2,473,000	2,400	2,188
Royal Bank of Canada F/R 02-01-2033	Canada	Corporate - Non Convertible	1,370,000	1,370	1,303
Royal Bank of Canada F/R 11-24-2080 Callable 2025	Canada	Corporate - Non Convertible	1,603,000	1,545	1,491
Sagen MI Canada Inc. 3.26% 03-05-2031	Canada	Corporate - Non Convertible	596,000	581	466
Sagen MI Canada Inc. F/R 03-24-2081	Canada	Corporate - Non Convertible	1,617,000	1,486	1,348
Saputo Inc. 2.88% 11-19-2024 Callable 2024	Canada	Corporate - Non Convertible	830,000	830	804
Sea to Sky Highway Investment LP 2.63% 08-31-2030	Canada	Corporate - Non Convertible	2,495,348	2,414	2,183
Sienna Senior Living Inc. 3.11% 11-04-2024	Canada	Corporate - Non Convertible	620,000	620	596
Sienna Senior Living Inc. 3.45% 02-27-2026 Callable 2026	Canada	Corporate - Non Convertible	740,000	740	685
Sienna Senior Living Inc. 2.82% 03-31-2027	Canada	Corporate - Non Convertible	420,000	420	369
South Coast British Columbia Transport Authority 1.60% 07-03-2030	Canada	Municipal Governments	1,860,000	1,860	1,528
Sprint Spectrum Co. LLC 4.74% 03-20-2025 144A	United States	Corporate - Non Convertible	USD 427,500	553	573
Spy Hill Power LP 4.14% 03-31-2036	Canada	Corporate - Non Convertible	1,404,134	1,401	1,263
Sun Life Financial Inc. F/R 08-13-2029 Callable 2024	Canada	Corporate - Non Convertible	3,433,000	3,443	3,329
Sun Life Financial Inc. F/R 05-10-2032 Callable 2027	Canada	Corporate - Non Convertible	2,070,000	2,069	1,840
Sun Life Financial Inc. F/R 11-21-2033	Canada	Corporate - Non Convertible	2,500,000	2,500	2,142
Sun Life Financial Inc. F/R 08-10-2034	Canada	Corporate - Non Convertible	1,949,000	1,944	1,829

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BONDS (cont'd)					
Sun Life Financial Inc. F/R 07-04-2035	Canada	Corporate - Non Convertible	1,145,000	1,144	1,106
Sun Life Financial Inc. F/R 10-01-2035	Canada	Corporate - Non Convertible	2,247,000	2,173	1,733
Suncor Energy Inc. 3.95% 03-04-2051	Canada	Corporate - Non Convertible	1,390,000	1,368	1,008
Suzano Austria GmbH 2.50% 09-15-2028	Brazil	Corporate - Non Convertible	USD 1,380,000	1,680	1,568
Sydney Airport Finance Co. Pty. Ltd. 3.63% 04-28-2026 Callable 2026 144A	Australia	Corporate - Non Convertible	USD 2,984,000	3,800	3,834
TELUS Corp. 3.30% 05-02-2029 Callable 2029	Canada	Corporate - Non Convertible	2,427,000	2,348	2,148
TELUS Corp. 3.15% 02-19-2030 Callable 2029	Canada	Corporate - Non Convertible	2,549,000	2,492	2,192
TELUS Corp. 2.05% 10-07-2030	Canada	Corporate - Non Convertible	766,000	731	600
TELUS Corp. 2.85% 11-13-2031	Canada	Corporate - Non Convertible	1,330,000	1,110	1,068
TELUS Corp. 4.95% 03-28-2033	Canada	Corporate - Non Convertible	670,000	669	619
TELUS Corp. 4.70% 03-06-2048 Callable 2047	Canada	Corporate - Non Convertible	1,653,000	1,342	1,337
Tencent Holdings Ltd. 2.39% 06-03-2030 Callable 2030	China	Corporate - Non Convertible	USD 920,000	1,266	1,000
Tencent Music Entertainment Group 1.38% 09-03-2025 Callable 2025	China	Corporate - Non Convertible	USD 650,000	854	808
Tencent Music Entertainment Group 2.00% 09-03-2030 Callable 2030	China	Corporate - Non Convertible	USD 480,000	629	495
Teranet Holdings LP 3.72% 02-23-2029	Canada	Corporate - Non Convertible	2,720,000	2,720	2,401
T-Mobile US Inc. 3.50% 04-15-2025 Class B	United States	Corporate - Non Convertible	USD 920,000	1,304	1,205
T-Mobile US Inc. 3.75% 04-15-2027 Class B	United States	Corporate - Non Convertible	USD 4,419,000	6,200	5,606
T-Mobile US Inc. 2.55% 02-15-2031 Class B	United States	Corporate - Non Convertible	USD 830,000	1,127	899
T-Mobile US Inc. 2.25% 11-15-2031 Class B	United States	Corporate - Non Convertible	USD 662,000	844	686
T-Mobile US Inc. 5.20% 01-15-2033	United States	Corporate - Non Convertible	USD 1,870,000	2,416	2,400
T-Mobile USA Inc. 4.95% 03-15-2028	United States	Corporate - Non Convertible	USD 1,112,000	1,494	1,466
TMX Group Ltd. 2.30% 12-11-2024 Callable 2024	Canada	Corporate - Non Convertible	4,760,000	4,938	4,620
TMX Group Ltd. 3.78% 06-05-2028 Callable 2028	Canada	Corporate - Non Convertible	1,040,000	1,044	968
TMX Group Ltd 2.02% 02-12-2031	Canada	Corporate - Non Convertible	903,000	873	710
Toronto Hydro Corp. 4.61% 06-14-2033	Canada	Corporate - Non Convertible	1,534,000	1,532	1,461
The Toronto-Dominion Bank 2.67% 09-09-2025	Canada	Corporate - Non Convertible	5,613,000	5,346	5,291
The Toronto-Dominion Bank 4.34% 01-27-2026	Canada	Corporate - Non Convertible	3,750,000	3,700	3,635
The Toronto-Dominion Bank 5.42% 07-10-2026	Canada	Corporate - Non Convertible	1,390,000	1,390	1,380
The Toronto-Dominion Bank 2.26% 01-07-2027	Canada	Corporate - Non Convertible	1,109,000	1,109	997
The Toronto-Dominion Bank 4.21% 06-01-2027	Canada	Corporate - Non Convertible	7,360,000	7,217	6,984
The Toronto-Dominion Bank 5.38% 10-21-2027	Canada	Corporate - Non Convertible	1,370,000	1,370	1,350
The Toronto-Dominion Bank 4.48% 01-18-2028	Canada	Corporate - Non Convertible	3,480,000	3,461	3,312
The Toronto-Dominion Bank 5.38% 07-01-2028 (CAN 99007783)	Canada	Mortgage Backed	3,493,998	3,712	3,507
The Toronto-Dominion Bank 5.49% 09-08-2028	Canada	Corporate - Non Convertible	2,120,000	2,120	2,096
The Toronto-Dominion Bank 4.68% 01-08-2029	Canada	Corporate - Non Convertible	1,570,000	1,570	1,498
The Toronto-Dominion Bank F/R 07-25-2029 Callable 2024	Canada	Corporate - Non Convertible	134,000	130	131
The Toronto-Dominion Bank F/R 04-22-2030 Callable 2025	Canada	Corporate - Non Convertible	4,660,000	4,678	4,444
The Toronto-Dominion Bank F/R 01-26-2032 Callable 2027	Canada	Corporate - Non Convertible	1,308,000	1,266	1,187
Tourmaline Oil Corp. 2.53% 02-12-2029	Canada	Corporate - Non Convertible	650,000	650	556
Toyota Credit Canada Inc. 4.45% 01-26-2026	Canada	Corporate - Non Convertible	2,146,000	2,126	2,093
Toyota Motor Corp. 1.34% 03-25-2026	Japan	Corporate - Non Convertible	USD 720,000	901	887
TransCanada PipeLines Ltd. 3.80% 04-05-2027 Callable 2027	Canada	Corporate - Non Convertible	7,179,000	7,605	6,730
TransCanada PipeLines Ltd. 5.28% 07-15-2030	Canada	Corporate - Non Convertible	2,230,000	2,229	2,147
TransCanada Trust F/R 05-18-2077 Callable 2027	Canada	Corporate - Non Convertible	6,184,000	6,031	5,411
Transcontinental Inc. 2.67% 02-03-2025	Canada	Corporate - Non Convertible	441,000	416	419
Transurban Finance Co. Pty. Ltd. 4.56% 11-14-2028 Callable 2028	Australia	Corporate - Non Convertible	2,700,000	2,746	2,521
Trillium Windpower LP 5.80% 02-15-2033	United States	Corporate - Non Convertible	1,203,401	1,205	1,177
United States Treasury 0.50% 04-15-2024 Inflation Indexed	United States	Foreign Governments	USD 24,453,000	39,082	39,549
United States Treasury 0.13% 02-15-2051 Inflation Indexed	United States	Foreign Governments	USD 9,825,000	10,265	8,740
United States Treasury 0.13% 02-15-2052 Inflation Indexed	United States	Foreign Governments	USD 10,889,000	14,204	8,934
United States Treasury 1.50% 02-15-2053 Inflation Indexed	United States	Foreign Governments	USD 11,251,000	14,712	12,965
Vancouver Airport Authority 1.76% 09-20-2030 Callable 2030	Canada	Corporate - Non Convertible	575,000	486	463
Vancouver Airport Authority 2.80% 09-21-2050 Callable 2050	Canada	Corporate - Non Convertible	892,000	667	584
Ventas Canada Finance Ltd. 5.40% 04-21-2028	United States	Corporate - Non Convertible	1,500,000	1,500	1,451
Ventas Realty LP 4.00% 03-01-2028 Callable 2027	United States	Corporate - Non Convertible	USD 1,330,000	1,692	1,659
Verizon Communications Inc. F/R 03-20-2026	United States	Corporate - Non Convertible	USD 492,000	616	670
Verizon Communications Inc. 2.38% 03-22-2028	United States	Corporate - Non Convertible	2,796,000	2,679	2,428
The Walt Disney Co. 3.06% 03-30-2027	United States	Corporate - Non Convertible	2,115,000	2,239	1,949
Waste Management of Canada Corp. 2.60% 09-23-2026 Callable 2026	Canada	Corporate - Non Convertible	2,196,000	2,191	2,025
Wells Fargo & Co. 2.57% 05-01-2026 Callable 2025	United States	Corporate - Non Convertible	3,230,000	3,288	3,057

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2023

	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Wells Fargo & Co. 2.98% 05-19-2026	United States	Corporate - Non Convertible	5,645,000	5,847	5,247
Wells Fargo & Co. 2.49% 02-18-2027	United States	Corporate - Non Convertible	1,213,000	1,218	1,087
Welltower Inc. 2.95% 01-15-2027 Callable 2026	United States	Corporate - Non Convertible	733,000	667	658
Welltower Inc. 4.25% 04-15-2028 Callable 2028	United States	Corporate - Non Convertible	USD 1,207,000	1,571	1,526
Welltower Inc. 4.13% 03-15-2029 Callable 2028	United States	Corporate - Non Convertible	USD 1,470,000	1,942	1,821
WSP Global Inc. 2.41% 04-19-2028	Canada	Corporate - Non Convertible	2,445,000	2,464	2,126
Zoetis Inc. 2.00% 05-15-2030	United States	Corporate - Non Convertible	USD 1,640,000	1,802	1,785
Total bonds				1,377,351	1,254,865
OPTIONS					
Options purchased (see schedule of options purchased)				223	53
Total options				223	53
EXCHANGE-TRADED FUNDS/NOTES					
¹ Mackenzie Canadian Aggregate Bond Index ETF	Canada	Exchange-Traded Funds/Notes	406,000	37,027	35,183
¹ Mackenzie Canadian All Corporate Bond Index ETF	Canada	Exchange-Traded Funds/Notes	161,106	14,239	14,114
¹ Mackenzie Emerging Markets Local Currency Bond Index ETF	Canada	Exchange-Traded Funds/Notes	121,228	11,007	9,276
¹ Mackenzie Global Sustainable Bond ETF	Canada	Exchange-Traded Funds/Notes	586,000	11,797	9,774
Total exchange-traded funds/notes				74,070	68,347
SHORT-TERM NOTES					
Royal Bank of Canada 4.95% 10-03-2023	Canada	Corporate	4,092,000	4,092	4,093
Government of Canada 4.71% 02-29-2024	Canada	Federal Government	32,484,000	31,050	31,875
Government of Canada 5.10% 02-29-2024	Canada	Federal Government	11,918,000	11,522	11,673
Government of Canada 5.08% 02-29-2024	Canada	Federal Government	6,821,000	6,595	6,681
Government of Canada 5.07% 02-29-2024	Canada	Federal Government	41,714,000	40,335	40,862
Total short-term notes				93,594	95,184
Transaction costs				(13)	–
Total investments				1,545,225	1,418,449
Derivative instruments (see schedule of derivative instruments)					484
Cash and cash equivalents					908
Other assets less liabilities					17,951
Net assets attributable to securityholders					1,437,792

¹ This exchange-traded fund is managed by Mackenzie.

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SUMMARY OF INVESTMENT PORTFOLIO

SEPTEMBER 30, 2023

PORTFOLIO ALLOCATION	% OF NAV
Bonds	94.9
<i>Bonds</i>	87.3
<i>Long bond futures</i>	7.4
<i>Short bond futures</i>	0.2
Exchange-traded funds/notes	4.8
Other assets (liabilities)	1.1
Purchased swap options	—
Cash and cash equivalents	(0.8)

REGIONAL ALLOCATION	% OF NAV
Canada	84.9
United States	11.9
Other assets (liabilities)	1.1
United Kingdom	1.0
Australia	0.5
Japan	0.3
Mexico	0.3
China	0.2
Brazil	0.2
Chile	0.2
Germany	0.1
Ireland	0.1
Cash and cash equivalents	(0.8)

SECTOR ALLOCATION	% OF NAV
Corporate bonds	46.8
Provincial bonds	23.2
Federal bonds	19.2
Foreign government bonds	5.1
Exchange-traded funds/notes	4.8
Other assets (liabilities)	1.1
Mortgage backed	0.4
Municipal bonds	0.2
Cash and cash equivalents	(0.8)

MARCH 31, 2023

PORTFOLIO ALLOCATION	% OF NAV
Bonds	92.8
<i>Bonds</i>	92.9
<i>Short bond futures</i>	(0.1)
Exchange-traded funds/notes	4.8
Other assets (liabilities)	1.4
Cash and short-term investments	1.0

REGIONAL ALLOCATION	% OF NAV
Canada	87.9
United States	7.3
Other assets (liabilities)	1.4
Cash and short-term investments	1.0
United Kingdom	1.0
Australia	0.4
Mexico	0.3
Japan	0.2
China	0.2
Chile	0.2
Germany	0.1
Brazil	0.1
Other	(0.1)

SECTOR ALLOCATION	% OF NAV
Corporate bonds	47.1
Provincial bonds	22.5
Federal bonds	22.3
Exchange-traded funds/notes	4.8
Other assets (liabilities)	1.4
Cash and short-term investments	1.0
Foreign government bonds	0.4
Mortgage backed	0.4
Municipal bonds	0.2
Other	(0.1)

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SCHEDULE OF OPTIONS PURCHASED

as at September 30, 2023

Underlying Interest	Number of Contracts	Option Type	Expiration Date	Strike Price \$	Premium Paid (\$ 000)	Fair Value (\$ 000)
Markit North American Investment Grade CDX Index	67,372,000	Put	Dec. 20, 2023	USD 100.00	223	53
Total options					223	53

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SCHEDULE OF DERIVATIVE INSTRUMENTS

as at September 30, 2023

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 Japanese Government Bond Futures December 2023	(68)	Dec. 13, 2023	146.28 JPY	(89,549)	817	–
5 Year Canadian Government Bond Futures December 2023	1,002	Dec. 18, 2023	109.84 CAD	108,196	–	(1,875)
Ultra United States Treasury Bond Futures December 2023	(294)	Dec. 19, 2023	124.52 USD	(47,369)	2,635	–
Total futures contracts				(28,722)	3,452	(1,875)

* Notional value represents the exposure to the underlying instruments as at September 30, 2023

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	6,286 CAD	(4,760) USD	Oct. 6, 2023	(6,286)	(6,462)	–	(176)
A	6,899 CAD	(5,260) USD	Oct. 20, 2023	(6,899)	(7,142)	–	(243)
A	4,903 CAD	(3,605) USD	Oct. 20, 2023	(4,903)	(4,893)	10	–
A	2,150 USD	(2,898) CAD	Oct. 20, 2023	2,898	2,919	21	–
AA	16,365 CAD	(12,205) USD	Oct. 27, 2023	(16,365)	(16,569)	–	(204)
A	7,089 CAD	(5,260) USD	Oct. 27, 2023	(7,089)	(7,141)	–	(52)
AA	2,016 CAD	(1,527) USD	Nov. 3, 2023	(2,016)	(2,073)	–	(57)
AA	24,561 CAD	(18,250) USD	Nov. 3, 2023	(24,561)	(24,774)	–	(213)
A	6,839 CAD	(5,029) USD	Nov. 3, 2023	(6,839)	(6,827)	12	–
AA	2,150 USD	(2,899) CAD	Nov. 3, 2023	2,899	2,918	19	–
A	4,300 USD	(5,795) CAD	Nov. 3, 2023	5,795	5,837	42	–
A	5,263 CAD	(3,910) USD	Nov. 3, 2023	(5,263)	(5,308)	–	(45)
AA	33,637 CAD	(24,833) USD	Nov. 9, 2023	(33,637)	(33,707)	–	(70)
AA	2,150 USD	(2,898) CAD	Nov. 9, 2023	2,898	2,918	20	–
AA	2,150 USD	(2,897) CAD	Nov. 9, 2023	2,897	2,918	21	–
AA	6,472 CAD	(4,760) USD	Jan. 12, 2024	(6,472)	(6,454)	18	–
A	14,633 CAD	(10,782) USD	Jan. 12, 2024	(14,633)	(14,617)	16	–
AA	13,058 CAD	(9,701) USD	Jan. 19, 2024	(13,058)	(13,151)	–	(93)
AA	7,458 CAD	(5,540) USD	Jan. 19, 2024	(7,458)	(7,510)	–	(52)
AA	4,208 CAD	(3,120) USD	Jan. 25, 2024	(4,208)	(4,229)	–	(21)
A	9,465 CAD	(7,018) USD	Feb. 9, 2024	(9,465)	(9,511)	–	(46)
Total forward currency contracts						179	(1,272)

Total Derivative assets

3,631

Total Derivative liabilities

(3,147)

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

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, 2023 and 2022, except for the comparative information presented in the Statements of Financial Position and notes thereto, which is as at March 31, 2023, as applicable. 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 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 International Financial Reporting 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, 2023. A summary of the Fund's significant 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 13, 2023.

3. Significant Accounting Policies

(a) Financial instruments

Financial instruments include financial assets and liabilities such as debt and equity securities, open-ended 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 entitle securityholders the right to redeem their interest in the Fund for cash equal to their proportionate share of the net asset value of the Fund, amongst other contractual rights. The Fund's redeemable securities 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 CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

NOTES TO FINANCIAL STATEMENTS

3. Significant 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 are valued on the basis of the last traded market price or close 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 constituting 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 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.

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 value of futures contracts or swaps fluctuates daily, and cash settlements made daily, where applicable, by the Fund 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, 2023.

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 an 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.

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

NOTES TO FINANCIAL STATEMENTS

3. Significant Accounting Policies (cont'd)

(c) Income recognition (cont'd)

Income, realized gains (losses) and unrealized gains (losses) are allocated daily among the series on a pro-rata basis.

(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.

(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 CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

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 Funds' 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 CANADIAN BOND FUND

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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, 2023 and 2022 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, 2023, 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 CANADIAN BOND FUND

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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
CKZ	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 CANADIAN BOND FUND

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NOTES TO FINANCIAL STATEMENTS

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

(a) Fund Formation and Series Information

Date of Formation: January 12, 1989

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)

Series A securities are offered to retail investors investing a minimum of \$500 under the redemption charge and low-load purchase options.

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

Series CL securities are offered exclusively to mutual funds and segregated funds managed by The Canada Life Assurance Company and its subsidiaries.

Series D securities are offered to retail investors investing a minimum of \$500 through a discount brokerage or other account approved by Mackenzie.

Series F 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; they are also available to employees of Mackenzie and its subsidiaries, and directors of Mackenzie.

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.

Series I securities are offered to retail investors investing a minimum of \$500 in a qualified group plan with a minimum of \$10,000,000 in assets.

Series IG securities are offered exclusively to mutual funds managed by I.G. Investment Management, Ltd.

Series O 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.

Series PW securities are offered through our Private Wealth Solutions to certain high net worth investors who invest a minimum of \$100,000.

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.

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 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.

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 SC securities are offered to retail investors investing a minimum of \$500 under the sales charge purchase option.

Series B, Series C and Advisor Series securities were created specifically for the purpose of implementing mergers affecting the Fund and are not available for sale.

Series J, Series M, Series PWT8, Series U and B-Series securities are no longer available for sale.

Series G and Investor Series securities are no longer available for sale, except for additional purchases by investors who have held these securities since December 11, 2017.

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)

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 under a sales charge purchase option and a no-load purchase option. Not all purchase options are available under each series of the Fund. 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, low-load 3 purchase option and low-load 2 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.

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NOTES TO FINANCIAL STATEMENTS

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

(c) Securities Lending

	September 30, 2023		March 31, 2023	
	(\$)		(\$)	
Value of securities loaned	130,034		153,190	
Value of collateral received	136,535		161,218	

	September 30, 2023		September 30, 2022	
	(\$)	(%)	(\$)	(%)
Gross securities lending income	92	100.0	103	100.0
Tax withheld	(1)	(1.1)	(1)	(1.0)
	91	98.9	102	99.0
Payments to Securities Lending Agent	(16)	(17.4)	(18)	(17.5)
Securities lending income	75	81.5	84	81.5

(d) Commissions

	(\$)
September 30, 2023	–
September 30, 2022	–

(e) Risks Associated with Financial Instruments

i. Risk exposure and management

The Fund seeks income and capital growth by investing mainly in Canadian government fixed income securities and high-quality, or investment grade, corporate fixed income securities and asset-backed securities. The Fund may hold up to 30% of its assets in foreign investments.

ii. Currency risk

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

September 30, 2023									
Currency	Investments (\$)	Cash and Short-Term Investments (\$)	Derivative Instruments (\$)	Net Exposure* (\$)	Impact on net assets				
					Strengthened by 5%		Weakened by 5%		
					(\$)	%	(\$)	%	
USD	153,388	2,454	(150,223)	5,619					
JPY	–	(490)	817	327					
Total	153,388	1,964	(149,406)	5,946					
% of Net Assets	10.7	0.1	(10.4)	0.4					
Total currency rate sensitivity					(297)	–	297	–	

March 31, 2023									
Currency	Investments (\$)	Cash and Short-Term Investments (\$)	Derivative Instruments (\$)	Net Exposure* (\$)	Impact on net assets				
					Strengthened by 5%		Weakened by 5%		
					(\$)	%	(\$)	%	
EUR	–	299	776	1,075					
JPY	–	2,972	(2,484)	488					
USD	85,589	16,002	(97,506)	4,085					
Total	85,589	19,273	(99,214)	5,648					
% of Net Assets	5.7	1.3	(6.6)	0.4					
Total currency rate sensitivity					(282)	–	282	–	

* Includes both monetary and non-monetary financial instruments

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

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.

September 30, 2023	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	67,382	(28,722)				
1-5 years	354,445	–				
5-10 years	525,609	–				
Greater than 10 years	307,429	–				
Total	1,254,865	(28,722)				
Total sensitivity to interest rate changes			(85,421)	(5.9)	85,421	5.9

March 31, 2023	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	34,777	(293,472)				
1-5 years	410,274	–				
5-10 years	551,247	–				
Greater than 10 years	340,192	–				
Total	1,336,490	(293,472)				
Total sensitivity to interest rate changes			(86,685)	(5.7)	86,685	5.7

iv. Other price risk

As at September 30, 2023 and March 31, 2023, the Fund did not have a significant exposure to other price risk.

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, 2023, was 11.8% of the net assets of the Fund (March 31, 2023 – 19.3%).

As at September 30, 2023 and March 31, 2023, debt securities by credit rating are as follows:

Bond Rating*	September 30, 2023	March 31, 2023
	% of Net Assets	% of Net Assets
AAA	12.4	22.8
AA	15.7	11.8
A	28.5	27.5
BBB	21.4	21.2
Less than BBB	0.1	0.1
Unrated	9.2	9.5
Total	87.3	92.9

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

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

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, 2023				March 31, 2023			
	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Bonds	–	1,254,865	–	1,254,865	–	1,336,490	–	1,336,490
Options	–	53	–	53	–	–	–	–
Exchange-traded funds/notes	68,347	–	–	68,347	72,192	–	–	72,192
Derivative assets	3,452	179	–	3,631	776	1,063	–	1,839
Derivative liabilities	(1,875)	(1,272)	–	(3,147)	(2,484)	(891)	–	(3,375)
Short-term investments	–	95,184	–	95,184	–	64,955	–	64,955
Total	69,924	1,349,009	–	1,418,933	70,484	1,401,617	–	1,472,101

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 periods, there were no transfers between Level 1 and Level 2.

(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, 2023	March 31, 2023
	(\$)	(\$)
The Manager	24	25
Other funds managed by the Manager	652,604	669,442
Funds managed by affiliates of the Manager	533,040	570,461

(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, 2023			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	3,565	(1,979)	–	1,586
Unrealized losses on derivative contracts	(2,114)	1,979	5,223	5,088
Liability for options written	–	–	–	–
Total	1,451	–	5,223	6,674

	March 31, 2023			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	1,240	(849)	–	391
Unrealized losses on derivative contracts	(2,739)	849	9,570	7,680
Liability for options written	–	–	–	–
Total	(1,499)	–	9,570	8,071

MACKENZIE CANADIAN BOND FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

NOTES TO FINANCIAL STATEMENTS

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

(i) Interest in Unconsolidated Structured Entities

The Fund's investment details in the Underlying Funds as at September 30, 2023 and March 31, 2023 are as follows:

September 30, 2023	% of Underlying Fund's Net Assets	Fair Value of Fund's Investment (\$)
Mackenzie Canadian Aggregate Bond Index ETF	4.2	35,183
Mackenzie Canadian All Corporate Bond Index ETF	3.6	14,114
Mackenzie Emerging Markets Local Currency Bond Index ETF	2.0	9,276
Mackenzie Global Sustainable Bond ETF	5.5	9,774

March 31, 2023	% of Underlying Fund's Net Assets	Fair Value of Fund's Investment (\$)
Mackenzie Canadian Aggregate Bond Index ETF	4.3	37,400
Mackenzie Canadian All Corporate Bond Index ETF	3.1	14,733
Mackenzie Emerging Markets Local Currency Bond Index ETF	2.2	9,833
Mackenzie Global Sustainable Bond ETF	5.5	10,226