

MACKENZIE STRATEGIC INCOME FUND

Interim Unaudited Financial Statements

For the Six-Month Period Ended September 30, 2024

These Interim Unaudited Financial Statements do not contain the Interim Management Report of Fund Performance (“MRFP”) of the investment fund. You may obtain a copy of the Interim MRFP, at no cost, by contacting us using one of the methods noted under Fund Formation and Series Information or by visiting the SEDAR+ website at www.sedarplus.ca. 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 Strategic Income Fund (the “Fund”), appoints independent auditors to audit the Fund’s Annual Financial Statements. Under Canadian securities laws (National Instrument 81-106), if an auditor has not reviewed the Interim Financial Statements, this must be disclosed in an accompanying notice.

The Fund’s independent auditors have not performed a review of these Interim Financial Statements in accordance with standards established by the Chartered Professional Accountants of Canada.



MACKENZIE
Investments

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

STATEMENTS OF FINANCIAL POSITION

at (in \$ 000 except per security amounts)

	Sep. 30 2024	Mar. 31 2024 (Audited)	Net assets attributable to securityholders (note 3)				
			per security		per series		
			Sep. 30 2024	Mar. 31 2024 (Audited)	Sep. 30 2024	Mar. 31 2024 (Audited)	
ASSETS							
Current assets							
Investments at fair value	1,708,123	1,702,499	Series A	8.23	7.94	386,051	399,733
Cash and cash equivalents	27,579	21,503	Series AR	13.49	12.81	31,978	32,003
Accrued interest receivable	6,689	8,148	Series B	13.23	12.57	2,194	2,331
Dividends receivable	1,678	2,069	Series D	14.06	13.48	9,977	9,386
Accounts receivable for investments sold	1,789	152	Series DZ	11.63	11.05	248	275
Accounts receivable for securities issued	147	593	Series F	9.89	9.47	331,725	334,870
Due from manager	5	709	Series F5	14.84	14.22	5,297	5,268
Margin on derivatives	319	630	Series F8	10.93	10.63	9,078	8,848
Derivative assets	3,358	221	Series FB	10.52	10.09	1,016	1,155
Taxes recoverable	–	112	Series GF	16.55	15.84	42,208	51,206
Total assets	1,749,687	1,736,636	Series GF8	15.89	15.44	1,286	1,868
			Series GLF	16.54	15.84	10,573	10,529
LIABILITIES			Series GO	16.72	15.94	717	669
Current liabilities			Series GPW	16.33	15.72	44,371	44,480
Accounts payable for investments purchased	5,050	312	Series GPWFB	16.55	15.85	2,738	2,711
Accounts payable for securities redeemed	687	2,641	Series GPWT8	15.69	15.33	1,664	1,632
Due to manager	254	250	Series GPWX	16.72	15.94	4,292	4,106
Derivative liabilities	171	3,403	Series GW	16.31	15.71	1,311	1,373
Taxes payable	69	–	Series J	9.14	8.80	2,595	2,518
Total liabilities	6,231	6,606	Series J5	14.34	13.82	59	56
Net assets attributable to securityholders	1,743,456	1,730,030	Series O	13.17	12.56	27,505	27,041
			Series PW	13.47	12.97	724,513	690,552
			Series PWB	11.78	11.19	2,920	2,622
			Series PWFB	9.79	9.38	14,036	12,931
			Series PWR	11.54	10.97	23,836	18,415
			Series PWT8	9.84	9.63	14,734	14,455
			Series PWX	16.25	15.49	7,000	7,864
			Series PWX8	12.09	11.69	275	277
			Series R	11.40	10.83	1	1
			Series T5	14.27	13.77	13,063	14,021
			Series T8	9.43	9.24	9,031	9,387
			Series LB	13.89	13.19	1,208	1,485
			Series LF	14.81	14.19	3,949	3,804
			Series LW	11.54	10.96	7,267	7,737
			Series LW5	13.41	12.92	4,255	3,945
			Series LX	12.45	12.01	485	476
						1,743,456	1,730,030

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

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

STATEMENTS OF COMPREHENSIVE INCOME

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

	2024 \$	2023 \$	Increase (decrease) in net assets attributable to securityholders from operations (note 3)				
			per security		per series		
			2024	2023	2024	2023	
Income							
Dividends	15,834	17,041					
Interest income for distribution purposes	18,368	18,249					
Other changes in fair value of investments and other net assets							
Net realized gain (loss)	28,667	15,608					
Net unrealized gain (loss)	59,750	(62,389)					
Securities lending income	48	87					
Fee rebate income	349	369					
Total income (loss)	123,016	(11,035)					
Expenses (note 6)							
Management fees	13,577	13,321					
Management fee rebates	(9)	(18)					
Administration fees	1,532	1,488					
Interest charges	27	20					
Commissions and other portfolio transaction costs	193	230					
Independent Review Committee fees	3	3					
Other	116	2					
Expenses before amounts absorbed by Manager	15,439	15,046					
Expenses absorbed by Manager	–	–					
Net expenses	15,439	15,046					
Increase (decrease) in net assets attributable to securityholders from operations before tax	107,577	(26,081)					
Foreign withholding tax expense (recovery)	528	578					
Foreign income tax expense (recovery)	69	–					
Increase (decrease) in net assets attributable to securityholders from operations	106,980	(26,659)					
			Series A	0.48	(0.14)	23,186	(7,648)
			Series AR	0.78	(0.23)	1,873	(555)
			Series B	0.76	(0.20)	135	(42)
			Series D	0.91	(0.26)	643	(124)
			Series DZ	0.68	(0.13)	15	(4)
			Series F	0.64	(0.11)	21,721	(3,609)
			Series F5	0.96	(0.15)	346	(59)
			Series F8	0.72	(0.13)	588	(95)
			Series FB	0.65	(0.12)	68	(17)
			Series GF	1.03	(0.20)	2,887	(783)
			Series GF8	0.92	(0.16)	91	(24)
			Series GLF	1.07	(0.21)	700	(164)
			Series GO	1.17	(0.19)	50	(8)
			Series GPW	0.98	(0.26)	2,704	(788)
			Series GPWFB	1.08	(0.22)	180	(40)
			Series GPWT8	0.96	(0.26)	100	(27)
			Series GPWX	1.16	(0.12)	301	(40)
			Series GW	0.95	(0.24)	79	(28)
			Series J	0.55	(0.14)	157	(42)
			Series J5	0.86	(0.24)	4	(1)
			Series O	0.91	(0.08)	1,912	(186)
			Series PW	0.81	(0.21)	42,983	(11,669)
			Series PWB	0.71	(0.15)	166	(43)
			Series PWFB	0.65	(0.12)	928	(165)
			Series PWR	0.73	(0.19)	1,391	(272)
			Series PWT8	0.59	(0.16)	880	(242)
			Series PWX	1.07	(0.10)	483	(85)
			Series PWX8	0.84	(0.09)	20	(3)
			Series R	0.80	0.84	–	867
			Series T5	0.82	(0.24)	790	(258)
			Series T8	0.55	(0.16)	537	(183)
			Series LB	0.75	(0.22)	76	(30)
			Series LF	0.96	(0.20)	262	(39)
			Series LW	0.68	(0.18)	446	(166)
			Series LW5	0.80	(0.22)	251	(77)
			Series LX	0.72	(0.22)	27	(10)
						106,980	(26,659)

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

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

STATEMENTS OF CHANGES IN FINANCIAL POSITION

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

	Total		Series A		Series AR		Series B		Series D	
	2024	2023	2024	2023	2024	2023	2024	2023	2024	2023
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	1,730,030	1,625,678	399,733	439,774	32,003	29,412	2,331	2,512	9,386	6,040
Increase (decrease) in net assets from operations	106,980	(26,659)	23,186	(7,648)	1,873	(555)	135	(42)	643	(124)
Distributions paid to securityholders:										
Investment income	(19,336)	(15,721)	(3,431)	(3,126)	(269)	(210)	(20)	(18)	(140)	(83)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	(21,106)	(24,771)	(5,889)	(7,322)	–	–	–	–	(89)	(75)
Management fee rebates	(9)	(18)	(1)	(1)	–	–	–	–	–	–
Total distributions paid to securityholders	(40,451)	(40,510)	(9,321)	(10,449)	(269)	(210)	(20)	(18)	(229)	(158)
Security transactions:										
Proceeds from securities issued	135,093	237,565	35,887	24,193	3,131	1,978	174	39	666	2,588
Securities issued and redeemed on merger (note 10)	–	34	–	–	–	–	–	–	–	–
Reinvested distributions	35,458	35,454	8,741	9,807	269	210	19	16	200	131
Payments on redemption of securities	(223,654)	(216,291)	(72,175)	(59,479)	(5,029)	(2,184)	(445)	(308)	(689)	(813)
Total security transactions	(53,103)	56,762	(27,547)	(25,479)	(1,629)	4	(252)	(253)	177	1,906
Increase (decrease) in net assets attributable to securityholders	13,426	(10,407)	(13,682)	(43,576)	(25)	(761)	(137)	(313)	591	1,624
End of period	1,743,456	1,615,271	386,051	396,198	31,978	28,651	2,194	2,199	9,977	7,664
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period			50,360	57,469	2,498	2,469	185	215	696	470
Issued			4,481	3,190	241	166	15	3	48	202
Issued and redeemed on merger (note 10)			–	–	–	–	–	–	–	–
Reinvested distributions			1,097	1,300	21	18	1	1	15	10
Redeemed			(9,029)	(7,843)	(389)	(183)	(35)	(26)	(50)	(63)
Securities outstanding – end of period			46,909	54,116	2,371	2,470	166	193	709	619
			Series DZ	Series F	Series F5	Series F8	Series FB			
			2024	2023	2024	2023	2024	2023	2024	2023
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period			275	338	334,870	307,080	5,268	5,433	8,848	7,531
Increase (decrease) in net assets from operations			15	(4)	21,721	(3,609)	346	(59)	588	(95)
Distributions paid to securityholders:										
Investment income			(3)	(3)	(5,042)	(3,939)	(80)	(68)	(136)	(102)
Capital gains			–	–	–	–	–	–	–	–
Return of capital			–	–	(2,715)	(3,288)	(44)	(57)	(203)	(202)
Management fee rebates			–	–	–	–	–	–	–	–
Total distributions paid to securityholders			(3)	(3)	(7,757)	(7,227)	(124)	(125)	(339)	(304)
Security transactions:										
Proceeds from securities issued			–	–	30,727	28,119	–	–	337	411
Securities issued and redeemed on merger (note 10)			–	–	–	–	–	–	–	–
Reinvested distributions			3	3	6,029	5,435	48	43	46	65
Payments on redemption of securities			(42)	(77)	(53,865)	(45,036)	(241)	(461)	(402)	(201)
Total security transactions			(39)	(74)	(17,109)	(11,482)	(193)	(418)	(19)	275
Increase (decrease) in net assets attributable to securityholders			(27)	(81)	(3,145)	(22,318)	29	(602)	230	(124)
End of period			248	257	331,725	284,762	5,297	4,831	9,078	7,407
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period			25	33	35,365	34,062	370	401	832	722
Issued			–	–	3,232	3,132	–	–	32	39
Issued and redeemed on merger (note 10)			–	–	–	–	–	–	–	–
Reinvested distributions			–	–	632	609	3	3	4	6
Redeemed			(4)	(7)	(5,674)	(5,014)	(16)	(34)	(38)	(19)
Securities outstanding – end of period			21	26	33,555	32,789	357	370	830	748

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

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

STATEMENTS OF CHANGES IN FINANCIAL POSITION (cont'd)

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

	Series GF		Series GF8		Series GLF		Series GO		Series GPW	
	2024	2023	2024	2023	2024	2023	2024	2023	2024	2023
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	51,206	–	1,868	–	10,529	–	669	–	44,480	–
Increase (decrease) in net assets from operations	2,887	(783)	91	(24)	700	(164)	50	(8)	2,704	(788)
Distributions paid to securityholders:										
Investment income	(718)	(489)	(24)	(20)	(165)	(98)	(14)	(7)	(464)	(250)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	(346)	(468)	(33)	(43)	(84)	(93)	(3)	(3)	(580)	(518)
Management fee rebates	(2)	(1)	–	–	–	–	–	–	(2)	(1)
Total distributions paid to securityholders	(1,066)	(958)	(57)	(63)	(249)	(191)	(17)	(10)	(1,046)	(769)
Security transactions:										
Proceeds from securities issued	178	–	–	–	–	1	–	–	176	50
Securities issued and redeemed on merger (note 10)	–	61,017	–	2,600	–	11,550	–	605	–	47,580
Reinvested distributions	808	748	29	33	226	173	16	10	1,005	733
Payments on redemption of securities	(11,805)	(6,884)	(645)	(568)	(633)	(429)	(1)	(1)	(2,948)	(3,332)
Total security transactions	(10,819)	54,881	(616)	2,065	(407)	11,295	15	614	(1,767)	45,031
Increase (decrease) in net assets attributable to securityholders	(8,998)	53,140	(582)	1,978	44	10,940	48	596	(109)	43,474
End of period	42,208	53,140	1,286	1,978	10,573	10,940	717	596	44,371	43,474
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	3,232	–	121	–	665	–	42	–	2,829	–
Issued	10	–	–	–	–	–	–	–	10	3
Issued and redeemed on merger (note 10)	–	4,068	–	174	–	770	–	40	–	3,172
Reinvested distributions	51	51	2	2	14	12	1	1	64	50
Redeemed	(743)	(462)	(42)	(38)	(40)	(29)	–	–	(187)	(224)
Securities outstanding – end of period	2,550	3,657	81	138	639	753	43	41	2,716	3,001
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	2,711	–	1,632	–	4,106	–	1,373	–	2,518	2,432
Increase (decrease) in net assets from operations	180	(40)	100	(27)	301	(40)	79	(28)	157	(42)
Distributions paid to securityholders:										
Investment income	(42)	(24)	(18)	(9)	(84)	(52)	(13)	(9)	(27)	(21)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	(21)	(22)	(46)	(33)	(15)	(28)	(18)	(20)	(34)	(37)
Management fee rebates	–	–	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	(63)	(46)	(64)	(42)	(99)	(80)	(31)	(29)	(61)	(58)
Security transactions:										
Proceeds from securities issued	–	2	–	–	–	–	–	–	–	–
Securities issued and redeemed on merger (note 10)	–	2,738	–	1,552	–	5,083	–	1,834	–	–
Reinvested distributions	63	46	33	14	99	80	31	29	60	57
Payments on redemption of securities	(153)	(14)	(37)	(3)	(115)	(1,196)	(141)	(156)	(79)	(63)
Total security transactions	(90)	2,772	(4)	1,563	(16)	3,967	(110)	1,707	(19)	(6)
Increase (decrease) in net assets attributable to securityholders	27	2,686	32	1,494	186	3,847	(62)	1,650	77	(106)
End of period	2,738	2,686	1,664	1,494	4,292	3,847	1,311	1,650	2,595	2,326
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	171	–	106	–	258	–	87	–	286	288
Issued	–	–	–	–	–	–	–	–	–	–
Issued and redeemed on merger (note 10)	–	183	–	103	–	339	–	122	–	–
Reinvested distributions	4	3	2	1	6	5	2	2	7	7
Redeemed	(10)	(1)	(2)	–	(7)	(80)	(9)	(10)	(9)	(8)
Securities outstanding – end of period	165	185	106	104	257	264	80	114	284	287

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MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

STATEMENTS OF CHANGES IN FINANCIAL POSITION (cont'd)

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

	Series J5		Series O		Series PW		Series PWB		Series PWFB	
	2024	2023	2024	2023	2024	2023	2024	2023	2024	2023
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	56	51	27,041	26,131	690,552	698,853	2,622	2,919	12,931	11,073
Increase (decrease) in net assets from operations	4	(1)	1,912	(186)	42,983	(11,669)	166	(43)	928	(165)
Distributions paid to securityholders:										
Investment income	(1)	–	(539)	(453)	(6,967)	(5,746)	(27)	(24)	(210)	(159)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	(1)	(1)	(99)	(180)	(9,738)	(11,009)	–	–	(115)	(133)
Management fee rebates	–	–	–	–	(4)	(15)	–	–	–	–
Total distributions paid to securityholders	(2)	(1)	(638)	(633)	(16,709)	(16,770)	(27)	(24)	(325)	(292)
Security transactions:										
Proceeds from securities issued	–	–	799	384	54,672	31,411	260	62	1,646	1,966
Securities issued and redeemed on merger (note 10)	–	–	–	–	–	–	–	–	–	–
Reinvested distributions	1	1	570	568	15,513	15,590	22	21	316	286
Payments on redemption of securities	–	–	(2,179)	(1,582)	(62,498)	(76,240)	(123)	(519)	(1,460)	(1,021)
Total security transactions	1	1	(810)	(630)	7,687	(29,239)	159	(436)	502	1,231
Increase (decrease) in net assets attributable to securityholders	3	(1)	464	(1,449)	33,961	(57,678)	298	(503)	1,105	774
End of period	59	50	27,505	24,682	724,513	641,175	2,920	2,416	14,036	11,847
Increase (decrease) in fund securities (in thousands) (note 7):	Securities	Securities	Securities	Securities	Securities	Securities	Securities	Securities	Securities	Securities
Securities outstanding – beginning of period	4	4	2,153	2,204	53,230	56,001	234	281	1,379	1,240
Issued	–	–	63	33	4,181	2,535	23	6	176	221
Issued and redeemed on merger (note 10)	–	–	–	–	–	–	–	–	–	–
Reinvested distributions	–	–	45	48	1,190	1,266	2	2	33	32
Redeemed	–	–	(173)	(134)	(4,802)	(6,165)	(11)	(50)	(154)	(116)
Securities outstanding – end of period	4	4	2,088	2,151	53,799	53,637	248	239	1,434	1,377

	Series PWR		Series PWT8		Series PWX		Series PWX8		Series R	
	2024	2023	2024	2023	2024	2023	2024	2023	2024	2023
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	18,415	13,462	14,455	14,514	7,864	12,162	277	289	1	–
Increase (decrease) in net assets from operations	1,391	(272)	880	(242)	483	(85)	20	(3)	–	867
Distributions paid to securityholders:										
Investment income	(215)	(123)	(143)	(119)	(142)	(208)	(6)	(5)	–	–
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	–	–	(418)	(447)	(26)	(83)	(5)	(6)	–	–
Management fee rebates	–	–	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	(215)	(123)	(561)	(566)	(168)	(291)	(11)	(11)	–	–
Security transactions:										
Proceeds from securities issued	4,671	1,779	365	655	74	186	12	–	–	141,888
Securities issued and redeemed on merger (note 10)	–	–	–	–	–	–	–	–	–	(134,525)
Reinvested distributions	215	123	320	298	158	280	9	9	–	–
Payments on redemption of securities	(641)	(497)	(725)	(1,358)	(1,411)	(889)	(32)	(10)	–	(8,229)
Total security transactions	4,245	1,405	(40)	(405)	(1,179)	(423)	(11)	(1)	–	(866)
Increase (decrease) in net assets attributable to securityholders	5,421	1,010	279	(1,213)	(864)	(799)	(2)	(15)	–	1
End of period	23,836	14,472	14,734	13,301	7,000	11,363	275	274	1	1
Increase (decrease) in fund securities (in thousands) (note 7):	Securities	Securities	Securities	Securities	Securities	Securities	Securities	Securities	Securities	Securities
Securities outstanding – beginning of period	1,679	1,320	1,502	1,519	508	832	24	25	–	–
Issued	425	174	38	69	5	13	1	–	–	14,222
Issued and redeemed on merger (note 10)	–	–	–	–	–	–	–	–	–	(13,399)
Reinvested distributions	19	12	33	32	10	19	1	1	–	–
Redeemed	(58)	(49)	(76)	(144)	(92)	(61)	(3)	(1)	–	(823)
Securities outstanding – end of period	2,065	1,457	1,497	1,476	431	803	23	25	–	–

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

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

STATEMENTS OF CHANGES IN FINANCIAL POSITION (cont'd)

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

	Series T5		Series T8		Series LB		Series LF	
	2024	2023	2024	2023	2024	2023	2024	2023
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS								
Beginning of period	14,021	15,019	9,387	10,534	1,485	1,724	3,804	2,542
Increase (decrease) in net assets from operations	790	(258)	537	(183)	76	(30)	262	(39)
Distributions paid to securityholders:								
Investment income	(119)	(106)	(79)	(74)	(11)	(12)	(59)	(36)
Capital gains	–	–	–	–	–	–	–	–
Return of capital	(201)	(247)	(273)	(330)	–	–	(34)	(30)
Management fee rebates	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	(320)	(353)	(352)	(404)	(11)	(12)	(93)	(66)
Security transactions:								
Proceeds from securities issued	–	–	378	569	3	83	174	699
Securities issued and redeemed on merger (note 10)	–	–	–	–	–	–	–	–
Reinvested distributions	120	132	184	212	11	12	93	66
Payments on redemption of securities	(1,548)	(1,234)	(1,103)	(1,269)	(356)	(247)	(291)	(44)
Total security transactions	(1,428)	(1,102)	(541)	(488)	(342)	(152)	(24)	721
Increase (decrease) in net assets attributable to securityholders	(958)	(1,713)	(356)	(1,075)	(277)	(194)	145	616
End of period	13,063	13,306	9,031	9,459	1,208	1,530	3,949	3,158
Increase (decrease) in fund securities (in thousands) (note 7):								
Securities outstanding – beginning of period	1,019	1,132	1,016	1,147	113	141	268	188
Issued	–	–	42	62	–	6	13	53
Issued and redeemed on merger (note 10)	–	–	–	–	–	–	–	–
Reinvested distributions	9	10	20	24	1	1	6	5
Redeemed	(113)	(94)	(120)	(140)	(27)	(20)	(20)	(3)
Securities outstanding – end of period	915	1,048	958	1,093	87	128	267	243
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS								
Beginning of period	7,737	9,571	3,945	4,306	476	550		
Increase (decrease) in net assets from operations	446	(166)	251	(77)	27	(10)		
Distributions paid to securityholders:								
Investment income	(70)	(74)	(39)	(34)	(4)	(4)		
Capital gains	–	–	–	–	–	–		
Return of capital	–	–	(59)	(70)	(7)	(10)		
Management fee rebates	–	–	–	–	–	–		
Total distributions paid to securityholders	(70)	(74)	(98)	(104)	(11)	(14)		
Security transactions:								
Proceeds from securities issued	307	283	261	155	66	1		
Securities issued and redeemed on merger (note 10)	–	–	–	–	–	–		
Reinvested distributions	70	74	96	104	11	13		
Payments on redemption of securities	(1,223)	(1,328)	(200)	(366)	(84)	(11)		
Total security transactions	(846)	(971)	157	(107)	(7)	3		
Increase (decrease) in net assets attributable to securityholders	(470)	(1,211)	310	(288)	9	(21)		
End of period	7,267	8,360	4,255	4,018	485	529		
Increase (decrease) in fund securities (in thousands) (note 7):								
Securities outstanding – beginning of period	706	939	305	346	40	47		
Issued	28	27	21	13	5	–		
Issued and redeemed on merger (note 10)	–	–	–	–	–	–		
Reinvested distributions	6	7	7	8	1	1		
Redeemed	(110)	(131)	(16)	(30)	(7)	–		
Securities outstanding – end of period	630	842	317	337	39	48		

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

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

STATEMENTS OF CASH FLOWS

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

	2024	2023
	\$	\$
Cash flows from operating activities		
Net increase (decrease) in net assets attributable to securityholders from operations	106,980	(26,659)
Adjustments for:		
Net realized loss (gain) on investments	(34,747)	(38,676)
Change in net unrealized loss (gain) on investments	(59,750)	62,389
Purchase of investments	(188,842)	(481,472)
Proceeds from sale and maturity of investments	274,437	471,004
(Increase) decrease in accounts receivable and other assets	2,977	8,270
Increase (decrease) in accounts payable and other liabilities	73	77
Net cash provided by (used in) operating activities	101,128	(5,067)
Cash flows from financing activities		
Proceeds from securities issued	94,219	217,442
Payments on redemption of securities	(184,288)	(196,499)
Distributions paid net of reinvestments	(4,993)	(5,056)
Net cash provided by (used in) financing activities	(95,062)	15,887
Net increase (decrease) in cash and cash equivalents	6,066	10,820
Cash and cash equivalents at beginning of period	21,503	13,520
Effect of exchange rate fluctuations on cash and cash equivalents	10	166
Cash and cash equivalents at end of period	27,579	24,506
Cash	6,242	22,041
Cash equivalents	21,337	2,465
Cash and cash equivalents at end of period	27,579	24,506
Supplementary disclosures on cash flow from operating activities:		
Dividends received	16,225	16,098
Foreign taxes paid	528	578
Interest received	19,827	14,565
Interest paid	27	20

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

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

SCHEDULE OF INVESTMENTS

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ '000)	Fair Value (\$ '000)
BONDS					
1011778 BC ULC 5.63% 09-15-2029 144A	Canada	Corporate - Non Convertible	USD 194,000	263	267
407 International Inc. 4.22% 02-14-2028	Canada	Corporate - Non Convertible	264,000	264	269
407 International Inc. 3.60% 05-21-2047 Callable	Canada	Corporate - Non Convertible	130,000	99	113
407 International Inc. 3.67% 03-08-2049 Callable 2048	Canada	Corporate - Non Convertible	278,000	238	243
Acuris Finance US Inc. 5.00% 05-01-2028 144A	United States	Corporate - Non Convertible	USD 635,000	745	787
AerCap Ireland Capital DAC 3.00% 10-29-2028	Ireland	Corporate - Non Convertible	USD 500,000	575	639
AIMCo Realty Investors LP 2.20% 11-04-2026	Canada	Corporate - Non Convertible	207,000	207	202
AIMCo Realty Investors LP 2.71% 06-01-2029 Callable 2029	Canada	Corporate - Non Convertible	1,206,000	1,084	1,156
Air Lease Corp. 5.40% 06-01-2028	United States	Corporate - Non Convertible	591,000	593	619
Albaugh LLC Term Loan B 1st Lien F/R 02-18-2029	United States	Term Loans	USD 345,230	466	467
Albertsons Cos. Inc. 4.63% 01-15-2027 144A	United States	Corporate - Non Convertible	USD 841,000	1,089	1,110
Albertsons Cos. Inc. 4.88% 02-15-2030 Callable 2025 144A	United States	Corporate - Non Convertible	USD 1,389,000	1,810	1,854
Alcoa Nederland Holding BV 5.50% 12-15-2027 144A	United States	Corporate - Non Convertible	USD 748,000	993	1,016
Algonquin Power & Utilities Corp. 4.09% 02-17-2027 Callable	Canada	Corporate - Non Convertible	800,000	774	809
Algonquin Power & Utilities Corp. 4.60% 01-29-2029 Callable 2028	Canada	Corporate - Non Convertible	123,000	120	128
Algonquin Power & Utilities Corp. 2.85% 07-15-2031	Canada	Corporate - Non Convertible	1,304,000	1,073	1,283
Algonquin Power & Utilities Corp. F/R 01-18-2082 (USD)	Canada	Corporate - Non Convertible	USD 1,507,000	1,826	1,912
Algonquin Power & Utilities Corp. F/R 01-18-2082 (CAD)	Canada	Corporate - Non Convertible	1,853,000	1,748	1,752
Alimentation Couche-Tard Inc. 2.95% 01-25-2030 Callable 2029 144A	Canada	Corporate - Non Convertible	USD 4,135,000	4,698	5,172
Alimentation Couche-Tard Inc. 5.59% 09-25-2030	Canada	Corporate - Non Convertible	323,000	323	348
Allied Universal Holdco LLC 4.63% 06-01-2028 144A	United States	Corporate - Non Convertible	USD 876,000	1,002	1,111
Allied Universal Holdco LLC 7.88% 02-15-2031 144A	United States	Corporate - Non Convertible	USD 432,000	581	597
Alphabet Inc. 1.10% 08-15-2030 Callable 2030	United States	Corporate - Non Convertible	USD 2,829,000	3,309	3,293
Alphabet Inc. 1.90% 08-15-2040	United States	Corporate - Non Convertible	USD 3,596,000	3,442	3,470
Alphabet Inc. 2.05% 08-15-2050 Callable 2050	United States	Corporate - Non Convertible	USD 4,036,000	3,520	3,413
Alphabet Inc. 2.25% 08-15-2060	United States	Corporate - Non Convertible	USD 691,000	561	573
AltaGas Ltd. F/R 10-15-2054 144A	Canada	Corporate - Non Convertible	USD 526,000	715	726
AltaGas Ltd. F/R 01-11-2082	Canada	Corporate - Non Convertible	2,410,000	2,249	2,233
AltaGas Ltd. F/R 11-10-2083	Canada	Corporate - Non Convertible	523,000	523	573
Altice Financing SA 5.75% 08-15-2029 144A	Luxembourg	Corporate - Non Convertible	USD 1,047,000	1,123	1,135
Altice France SA 2.13% 02-15-2025	France	Corporate - Non Convertible	EUR 972,000	1,316	1,410
Altice France SA 5.13% 07-15-2029	France	Corporate - Non Convertible	USD 2,495,000	2,497	2,372
Altice International SARL 5.00% 01-15-2028 144A	Luxembourg	Corporate - Non Convertible	USD 400,000	455	458
American Axle & Manufacturing Inc. 5.00% 10-01-2029	United States	Corporate - Non Convertible	USD 411,000	507	511
American Teleconferencing Services Ltd. Term Loan 1st Lien F/R 06-08-2023	United States	Term Loans	USD 1,733,568	104	105
Apple Inc. 1.25% 08-20-2030	United States	Corporate - Non Convertible	USD 714,000	842	836
Apple Inc. 2.65% 05-11-2050	United States	Corporate - Non Convertible	USD 5,559,000	5,422	5,233
Apple Inc. 2.65% 02-08-2051	United States	Corporate - Non Convertible	USD 5,250,000	5,098	4,881
Arc Falcon I Inc. Term Loan 2nd Lien F/R 09-22-2029	United States	Term Loans	USD 210,000	265	266
ARC Resources Ltd. 2.35% 03-10-2026	Canada	Corporate - Non Convertible	2,210,000	2,039	2,167
ARC Resources Ltd. 3.47% 03-10-2031	Canada	Corporate - Non Convertible	29,000	28	28
Ardagh Metal Packaging 4.00% 09-01-2029 144A	United States	Corporate - Non Convertible	USD 423,000	446	509
Arterra Wines Canada Inc. Term Loan 1st Lien F/R 11-18-2027	Canada	Term Loans	345,387	332	323
Artis Real Estate Investment Trust 5.60% 04-29-2025	Canada	Corporate - Non Convertible	2,236,000	2,174	2,228
Ascend Wellness Holdings Inc. Term Loan 1st Lien F/R 08-27-2025	United States	Term Loans	USD 166,375	199	223
Ascend Wellness Holdings Inc. 12.75% 07-16-2029 Reg S	United States	Corporate - Non Convertible	USD 780,000	1,011	999
Ashtead US Holdings Inc. 4.00% 05-01-2028	United Kingdom	Corporate - Non Convertible	USD 606,000	755	800
Ashton Woods USA LLC 6.63% 01-15-2028 144A	United States	Corporate - Non Convertible	USD 265,000	338	363
Ashton Woods USA LLC 4.63% 08-01-2029 144A	United States	Corporate - Non Convertible	USD 1,228,000	1,352	1,599
AT&T Inc. 4.30% 02-15-2030	United States	Corporate - Non Convertible	USD 893,000	1,111	1,205
AthenaHealth Inc. Term Loan 1st Lien F/R 01-27-2029	United States	Term Loans	USD 987,374	1,312	1,329
Athene Global Funding 3.13% 03-10-2025	United States	Corporate - Non Convertible	1,190,000	1,140	1,185
Athene Global Funding 2.10% 09-24-2025	United States	Corporate - Non Convertible	419,000	386	412
Athene Global Funding 5.11% 03-07-2029	United States	Corporate - Non Convertible	188,000	188	196
AutoCanada Inc. 5.75% 02-07-2029	Canada	Corporate - Non Convertible	342,000	342	307
Avolon Holdings Funding Ltd. 6.38% 05-04-2028 144A	Ireland	Corporate - Non Convertible	USD 1,271,000	1,667	1,796
Avolon Holdings Funding Ltd. 5.75% 03-01-2029 144A	Ireland	Corporate - Non Convertible	USD 349,000	467	486
B&G Foods Inc. 5.25% 04-01-2025	United States	Corporate - Non Convertible	USD 356,000	470	482
B&G Foods Inc. 8.00% 09-15-2028 144A	United States	Corporate - Non Convertible	USD 684,000	941	968
Bakelite US Holdco Inc. Term Loan 1st Lien F/R 02-02-2029	United States	Term Loans	USD 166,607	209	226
Ball Corp. 2.88% 08-15-2030	United States	Corporate - Non Convertible	USD 502,000	562	605

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ '000)	Fair Value (\$ '000)
BONDS (cont'd)					
Bank of America Corp. F/R 03-16-2028	United States	Corporate - Non Convertible	474,000	469	474
Bank of Montreal 4.71% 12-07-2027	Canada	Corporate - Non Convertible	1,050,000	1,045	1,086
Bank of Montreal 4.54% 12-18-2028	Canada	Corporate - Non Convertible	429,000	429	444
Bank of Montreal 4.42% 07-17-2029	Canada	Corporate - Non Convertible	545,000	545	563
Bank of Montreal F/R 10-27-2032	Canada	Corporate - Non Convertible	66,000	69	71
Bank of Montreal F/R 09-07-2033	Canada	Corporate - Non Convertible	614,000	614	659
Bank of Montreal F/R 07-03-2034	Canada	Corporate - Non Convertible	264,000	264	274
Bank of Montreal F/R 11-26-2080	Canada	Corporate - Non Convertible	3,951,000	3,711	3,903
Bank of Montreal F/R 11-26-2082	Canada	Corporate - Non Convertible	2,000,000	2,000	2,094
Bank of Montreal F/R 05-26-2171 Perp.	Canada	Corporate - Non Convertible	803,000	803	838
The Bank of Nova Scotia 1.95% 01-10-2025	Canada	Corporate - Non Convertible	319,000	319	317
The Bank of Nova Scotia 5.50% 12-29-2025	Canada	Corporate - Non Convertible	910,000	917	930
The Bank of Nova Scotia 5.50% 05-08-2026	Canada	Corporate - Non Convertible	633,000	639	652
The Bank of Nova Scotia 4.68% 02-01-2029	Canada	Corporate - Non Convertible	364,000	364	379
The Bank of Nova Scotia F/R 09-26-2030	Canada	Corporate - Non Convertible	118,000	118	118
The Bank of Nova Scotia F/R 05-03-2032	Canada	Corporate - Non Convertible	233,000	233	234
The Bank of Nova Scotia F/R 08-02-2033	Canada	Corporate - Non Convertible	149,000	149	158
The Bank of Nova Scotia F/R 08-01-2034	Canada	Corporate - Non Convertible	226,000	226	234
The Bank of Nova Scotia F/R 07-27-2082	Canada	Corporate - Non Convertible	1,123,000	1,123	1,162
Baytex Energy Corp. 8.50% 04-30-2030 144A	Canada	Corporate - Non Convertible	USD 357,000	502	501
BCE Inc. 2.20% 05-29-2028	Canada	Corporate - Non Convertible	133,000	131	127
bclMC Realty Corp. 1.07% 02-04-2026	Canada	Corporate - Non Convertible	277,000	251	268
Becle SAB de CV 2.50% 10-14-2031	Mexico	Corporate - Non Convertible	USD 1,090,000	1,366	1,228
Bell Canada 5.15% 11-14-2028	Canada	Corporate - Non Convertible	201,000	201	211
Bell Telephone Co. of Canada 5.15% 08-24-2034	Canada	Corporate - Non Convertible	948,000	945	1,000
Bimbo Bakeries USA Inc. 6.05% 01-15-2029	Mexico	Corporate - Non Convertible	USD 204,000	282	292
Block Inc. 6.50% 05-15-2032 144A	United States	Corporate - Non Convertible	USD 354,000	484	499
Broadcast Media Partners Holdings Inc. 4.50% 05-01-2029	United States	Corporate - Non Convertible	USD 1,420,000	1,658	1,725
Broadcom Inc. 4.11% 09-15-2028	United States	Corporate - Non Convertible	USD 554,000	706	748
Brookfield Infrastructure Finance ULC 5.62% 11-14-2027	Canada	Corporate - Non Convertible	678,000	678	715
Brookfield Infrastructure Finance ULC 4.20% 09-11-2028 Callable 2028	Canada	Corporate - Non Convertible	729,000	705	739
Brookfield Infrastructure Finance ULC 2.86% 09-01-2032 Callable 2032	Canada	Corporate - Non Convertible	67,000	55	61
Brookfield Renewable Partners ULC 4.25% 01-15-2029 Callable 2028	Canada	Corporate - Non Convertible	736,000	711	749
Brookfield Renewable Partners ULC 5.29% 10-28-2033	Canada	Corporate - Non Convertible	98,000	103	105
Brookfield Renewable Partners ULC 4.96% 10-20-2034	Canada	Corporate - Non Convertible	152,000	152	158
Bruce Power LP 4.00% 06-21-2030 Callable 2030	Canada	Corporate - Non Convertible	230,000	214	231
Bruce Power LP 4.70% 06-21-2031	Canada	Corporate - Non Convertible	204,000	204	212
Bundesobligation 2.10% 04-12-2029	Germany	Foreign Governments	EUR 10,700,000	15,494	16,223
CAE Inc. 5.54% 06-12-2028	Canada	Corporate - Non Convertible	154,000	154	162
Cameco Corp. 2.95% 10-21-2027	Canada	Corporate - Non Convertible	1,050,000	953	1,032
Cameco Corp. 4.94% 05-24-2031	Canada	Corporate - Non Convertible	124,000	124	130
Canadian Core Real Estate LP 3.30% 03-02-2027	Canada	Corporate - Non Convertible	217,000	217	213
Canadian Imperial Bank of Commerce 5.00% 12-07-2026	Canada	Corporate - Non Convertible	307,000	307	317
Canadian Imperial Bank of Commerce 4.95% 06-29-2027	Canada	Corporate - Non Convertible	724,000	730	750
Canadian Imperial Bank of Commerce 5.05% 10-07-2027	Canada	Corporate - Non Convertible	189,000	188	197
Canadian Imperial Bank of Commerce F/R 04-21-2031	Canada	Corporate - Non Convertible	864,000	781	842
Canadian Imperial Bank of Commerce F/R 01-20-2033	Canada	Corporate - Non Convertible	225,000	225	235
Canadian Imperial Bank of Commerce F/R 04-20-2033	Canada	Corporate - Non Convertible	205,000	205	214
Canadian Imperial Bank of Commerce F/R 01-16-2034	Canada	Corporate - Non Convertible	250,000	250	262
Canadian Imperial Bank of Commerce 4.38% 10-28-2080	Canada	Corporate - Non Convertible	411,000	381	407
Canadian Imperial Bank of Commerce F/R 07-28-2082	Canada	Corporate - Non Convertible	3,787,000	3,782	3,926
Canadian National Railway Co. 4.40% 05-10-2033	Canada	Corporate - Non Convertible	647,000	620	672
Canadian Pacific Railway Ltd. 2.54% 02-28-2028	Canada	Corporate - Non Convertible	1,276,000	1,197	1,242
Canadian Pacific Railway Ltd. 3.15% 03-13-2029 Callable 2028	Canada	Corporate - Non Convertible	310,000	281	306
Canadian Western Bank 5.26% 12-20-2025	Canada	Corporate - Non Convertible	107,000	107	109
Canadian Western Bank 5.15% 09-02-2027	Canada	Corporate - Non Convertible	216,000	216	226
Canadian Western Bank 5.95% 01-29-2034	Canada	Corporate - Non Convertible	138,000	138	147
Canadian Western Bank F/R 07-31-2081	Canada	Corporate - Non Convertible	1,261,000	1,101	1,233
Cannabist Co. Holdings Inc. 6.00% 06-29-2025	Canada	Corporate - Convertible	USD 1,361,000	1,597	1,564
Cannabist Co. Holdings Inc. 9.50% 02-03-2026	Canada	Corporate - Non Convertible	USD 1,160,000	1,462	1,181
Canpack SA / Canpack US LLC 3.88% 11-15-2029 144A	Poland	Corporate - Non Convertible	USD 1,529,000	1,646	1,934
Capital Power Corp. F/R 06-05-2054	Canada	Corporate - Non Convertible	882,000	885	930

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ '000)	Fair Value (\$ '000)
BONDS (cont'd)					
Capital Power Corp. 7.95% 09-09-2082	Canada	Corporate - Non Convertible	383,000	383	404
Carriage Purchaser Inc. 7.88% 10-15-2029 144A	United States	Corporate - Non Convertible	USD 118,000	147	148
Cascades Inc. 5.13% 01-15-2025	Canada	Corporate - Non Convertible	957,000	932	957
Cascades Inc. 5.13% 01-15-2026 144A	Canada	Corporate - Non Convertible	USD 1,901,000	2,426	2,541
CCL Industries Inc. 3.86% 04-13-2028 Callable 2028	Canada	Corporate - Non Convertible	546,000	521	545
Cenovus Energy Inc. 2.65% 01-15-2032	Canada	Corporate - Non Convertible	USD 1,170,000	1,230	1,364
Cenovus Energy Inc. 3.75% 02-15-2052	Canada	Corporate - Non Convertible	USD 3,791,000	3,605	3,776
Centene Corp. 4.63% 12-15-2029 Callable 2024	United States	Corporate - Non Convertible	USD 262,000	332	348
Centene Corp. 3.38% 02-15-2030 Callable 2028	United States	Corporate - Non Convertible	USD 2,004,000	2,334	2,498
Central 1 Credit Union 5.88% 11-10-2026	Canada	Corporate - Non Convertible	143,000	143	149
CES Energy Solutions Corp. 6.88% 05-24-2029	Canada	Corporate - Non Convertible	610,000	610	620
CGI Inc. 3.99% 09-07-2027	Canada	Corporate - Non Convertible	193,000	193	195
CGI Inc. 4.15% 09-05-2029	Canada	Corporate - Non Convertible	137,000	137	139
Charter Communications Operating LLC 6.15% 11-10-2026	United States	Corporate - Non Convertible	USD 112,000	154	156
Charter Communications Operating LLC 5.05% 03-30-2029 Callable 2028	United States	Corporate - Non Convertible	USD 8,519,000	10,833	11,474
Charter Communications Operating LLC 2.80% 04-01-2031 Callable 2031	United States	Corporate - Non Convertible	USD 352,000	376	408
Charter Communications Operating LLC 2.30% 02-01-2032	United States	Corporate - Non Convertible	USD 314,000	321	343
Charter Communications Operating LLC 4.50% 05-01-2032	United States	Corporate - Non Convertible	USD 120,000	125	141
Chevron Corp. 2.24% 05-11-2030	United States	Corporate - Non Convertible	USD 1,287,000	1,489	1,581
Chevron USA Inc. 2.34% 08-12-2050	United States	Corporate - Non Convertible	USD 1,868,000	1,729	1,578
Choice Properties Real Estate Investment Trust 3.53% 06-11-2029 Callable 2029	Canada	Corporate - Non Convertible	755,000	694	743
Choice Properties Real Estate Investment Trust 5.40% 03-01-2033	Canada	Corporate - Non Convertible	354,000	354	376
CIFI Holdings Group Co. Ltd. 6.00% 07-16-2025	China	Corporate - Non Convertible	USD 837,000	271	110
Cineplex Inc. 7.63% 03-31-2029 144A	Canada	Corporate - Non Convertible	300,000	300	315
Clean Harbors Inc. 6.38% 02-01-2031 144A	United States	Corporate - Non Convertible	USD 1,131,000	1,516	1,570
Clearway Energy Group LLC 3.75% 02-15-2031 144A	United States	Corporate - Non Convertible	USD 122,000	144	151
Clearway Energy LLC 3.75% 01-15-2032 144A	United States	Corporate - Non Convertible	USD 190,000	241	233
Clydesdale Acquisition Holdings Inc. 8.75% 04-15-2030 144A	United States	Corporate - Non Convertible	USD 1,082,000	1,299	1,494
Coast Capital Savings Federal Credit Union F/R 05-02-2033	Canada	Corporate - Non Convertible	330,000	330	347
Coastal Gaslink Pipeline LP 4.69% 09-30-2029	Canada	Corporate - Non Convertible	144,000	144	151
Coastal Gaslink Pipeline LP 4.91% 06-30-2031	Canada	Corporate - Non Convertible	210,000	210	222
Coastal Gaslink Pipeline LP 5.19% 09-30-2034	Canada	Corporate - Non Convertible	173,000	173	185
Coinbase Global Inc. 3.63% 10-01-2031 144A	United States	Corporate - Non Convertible	USD 1,893,000	1,607	2,151
Cologix Data Centers Issuer LLC 4.94% 01-25-2052	Canada	Mortgage Backed	573,000	573	563
Cologix Data Centers Issuer LLC 5.68% 01-25-2052	Canada	Mortgage Backed	1,310,000	1,310	1,251
CommScope Inc. 4.75% 09-01-2029 144A	United States	Corporate - Non Convertible	USD 1,415,000	1,542	1,537
CommScope Technologies Finance LLC 8.25% 03-01-2027 144A	United States	Corporate - Non Convertible	USD 88,000	110	107
Continental Resources Inc. 4.90% 06-01-2044 Callable 2043	United States	Corporate - Non Convertible	USD 1,998,000	2,048	2,312
Cordelio Amalco GP I 4.09% 06-30-2034	Canada	Corporate - Non Convertible	326,834	312	319
Cordelio Amalco GP I 4.09% 09-30-2034	Canada	Corporate - Non Convertible	336,120	320	329
Corus Entertainment Inc. 5.00% 05-11-2028	Canada	Corporate - Non Convertible	1,867,000	1,398	910
Costco Wholesale Corp. 1.60% 04-20-2030 Callable 2030	United States	Corporate - Non Convertible	USD 1,098,000	1,325	1,316
Country Garden Holdings Co. Ltd. 2.70% 07-12-2026	China	Corporate - Non Convertible	USD 1,550,000	1,329	161
Country Garden Holdings 5.63% 01-14-2030	China	Corporate - Non Convertible	USD 2,036,000	1,684	209
Covert Mergeco Inc. 4.88% 12-01-2029 144A	United States	Corporate - Non Convertible	USD 818,000	973	1,042
CPPIB Capital Inc. 3.95% 06-02-2032	Canada	Federal Government	539,000	536	560
Crocs Inc. 4.13% 08-15-2031 144A	United States	Corporate - Non Convertible	USD 560,000	667	688
Crombie Real Estate Investment Trust 3.13% 08-12-2031	Canada	Corporate - Non Convertible	73,000	61	67
Crown Americas LLC 5.25% 04-01-2030	United States	Corporate - Non Convertible	USD 1,230,000	1,575	1,681
CSC Holdings LLC 5.75% 01-15-2030	United States	Corporate - Non Convertible	USD 380,000	271	266
Curaleaf Holdings Inc. 8.00% 12-15-2026	United States	Corporate - Non Convertible	USD 2,590,000	3,320	3,305
Dana Inc. 4.25% 09-01-2030	United States	Corporate - Non Convertible	USD 281,000	321	342
Deutsche Bundesrepublik 0.10% 04-15-2046 Inflation Indexed	Germany	Foreign Governments	EUR 1,700,000	4,247	3,056
Devon Energy Corp. 4.50% 01-15-2030	United States	Corporate - Non Convertible	USD 392,000	500	526
Diamond Sports Group LLC 5.38% 08-15-2026 144A	United States	Corporate - Non Convertible	USD 949,000	68	18
Diamond Sports Group LLC 6.63% 08-15-2027 144A	United States	Corporate - Non Convertible	USD 830,000	21	17
Diamondback Energy Inc. 3.50% 12-01-2029 Callable 2029	United States	Corporate - Non Convertible	USD 778,000	962	993
DISH DBS Corp. 5.25% 12-01-2026 144A	United States	Corporate - Non Convertible	USD 636,000	688	799
DISH DBS Corp. 5.13% 06-01-2029	United States	Corporate - Non Convertible	USD 726,000	699	655
DISH Network Corp. 11.75% 11-15-2027 144A	United States	Corporate - Non Convertible	USD 661,000	867	938

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BONDS (cont'd)					
Dispatch Terra Acquisition LLC Term Loan B 1st Lien F/R 03-25-2028	United States	Term Loans	USD 692,584	857	857
Dollarama Inc. 5.53% 09-26-2028	Canada	Corporate - Non Convertible	230,000	230	246
Domtar Corp. Term Loan B 1st Lien F/R 10-01-2028	Canada	Term Loans	USD 186,200	229	242
Domtar Corp. 6.75% 10-01-2028 144A	United States	Corporate - Non Convertible	USD 1,151,000	1,454	1,428
Dream Industrial Real Estate Investment Trust 1.66% 12-22-2025 (A)	Canada	Corporate - Non Convertible	294,000	266	286
Dream Industrial Real Estate Investment Trust 2.54% 12-07-2026	Canada	Corporate - Non Convertible	155,000	155	151
Dream Industrial Real Estate Investment Trust 2.06% 06-17-2027	Canada	Corporate - Non Convertible	176,000	154	168
Dream Industrial Real Estate Investment Trust 5.38% 03-22-2028	Canada	Corporate - Non Convertible	131,000	132	137
Electronic Arts Inc. 1.85% 02-15-2031	United States	Corporate - Non Convertible	USD 1,565,000	1,832	1,817
Electronic Arts Inc. 2.95% 02-15-2051	United States	Corporate - Non Convertible	USD 1,098,000	1,029	1,030
Embecta Corp. 5.00% 02-15-2030 144A	United States	Corporate - Non Convertible	USD 776,000	952	967
Emera Inc. F/R 06-15-2076 Callable 2026	Canada	Corporate - Non Convertible	USD 720,000	949	986
The Empire Life Insurance Co. 3.63% 04-17-2081	Canada	Corporate - Non Convertible	45,000	36	39
Empresas CMPC SA 3.00% 04-06-2031	Chile	Corporate - Non Convertible	USD 475,000	535	570
Enbridge Gas Inc. 2.37% 08-09-2029 Callable 2029	Canada	Corporate - Non Convertible	269,000	242	256
Enbridge Gas Inc. 5.70% 10-06-2033	Canada	Corporate - Non Convertible	149,000	149	167
Enbridge Gas Inc. 3.20% 09-15-2051	Canada	Corporate - Non Convertible	90,000	86	70
Enbridge Gas Inc. 4.55% 08-17-2052	Canada	Corporate - Non Convertible	82,000	81	81
Enbridge Inc. 4.90% 05-26-2028	Canada	Corporate - Non Convertible	124,000	124	129
Enbridge Inc. 5.37% 09-27-2077 Callable 2027	Canada	Corporate - Non Convertible	10,825,000	10,054	10,841
Enbridge Inc. F/R 04-12-2078 Callable 2028	Canada	Corporate - Non Convertible	2,684,000	2,637	2,808
Enbridge Inc. F/R 01-15-2084 Callable 2033	Canada	Corporate - Non Convertible	5,840,000	5,845	6,814
Endo Finance Holdings Inc. 8.50% 04-15-2031 144A	United States	Corporate - Non Convertible	USD 701,000	975	1,017
Enel Finance International NV 5.00% 06-15-2032 144A	Italy	Corporate - Non Convertible	USD 240,000	292	328
Enel SpA 2.25% 07-12-2031 144A	Italy	Corporate - Non Convertible	USD 178,000	180	209
Energizer Holdings Inc. 4.38% 03-31-2029 144A	United States	Corporate - Non Convertible	USD 292,000	372	374
EPCOR Utilities Inc. 3.55% 11-27-2047 Callable 2047	Canada	Corporate - Non Convertible	643,000	535	552
EPCOR Utilities Inc. 3.11% 07-08-2049 Callable 2049	Canada	Corporate - Non Convertible	710,000	542	559
EPCOR Utilities Inc. 4.73% 09-02-2052	Canada	Corporate - Non Convertible	232,000	232	239
Equitable Bank 5.16% 01-11-2027	Canada	Corporate - Non Convertible	265,000	265	272
Evergreen Acqco Term Loan 1st Lien Sr F/R 04-26-2028	United States	Term Loans	USD 173,049	219	235
Expedia Group Inc. 2.95% 03-15-2031	United States	Corporate - Non Convertible	USD 234,000	248	288
Exxon Mobil Corp. 3.10% 08-16-2049	United States	Corporate - Non Convertible	USD 2,493,000	2,547	2,478
FAGE International SA 5.63% 08-15-2026 144A	Luxembourg	Corporate - Non Convertible	USD 204,000	259	275
Fair Isaac Corp. 4.00% 06-15-2028 144A	United States	Corporate - Non Convertible	USD 255,000	305	334
Fairfax Financial Holdings Ltd. 4.23% 06-14-2029 Callable 2029	Canada	Corporate - Non Convertible	1,086,000	1,002	1,101
Fairfax Financial Holdings Ltd. 3.95% 03-03-2031	Canada	Corporate - Non Convertible	692,000	615	686
Fairfax India Holdings Corp. 5.00% 02-26-2028 144A	Canada	Corporate - Non Convertible	USD 1,936,000	2,185	2,412
Fédération des Caisses Desjardins du Québec 5.20% 10-01-2025	Canada	Corporate - Non Convertible	230,000	230	233
Fédération des Caisses Desjardins du Québec 1.59% 09-10-2026	Canada	Corporate - Non Convertible	81,000	71	78
Fédération des Caisses Desjardins du Québec 4.41% 05-19-2027	Canada	Corporate - Non Convertible	120,000	120	123
Fédération des Caisses Desjardins du Québec 5.47% 11-17-2028	Canada	Corporate - Non Convertible	787,000	803	841
Fédération des Caisses Desjardins du Québec F/R 08-23-2032	Canada	Corporate - Non Convertible	488,000	488	503
Federation des Caisses Desjardins du Quebec F/R 05-15-2034	Canada	Corporate - Non Convertible	262,000	262	275
Fertitta Entertainment Inc. 6.75% 01-15-2030 144A	United States	Corporate - Non Convertible	USD 346,000	416	436
First Capital Real Estate Investment Trust 3.45% 03-01-2028	Canada	Corporate - Non Convertible	150,000	133	147
First Capital Real Estate Investment Trust 5.46% 06-12-2032	Canada	Corporate - Non Convertible	99,000	99	104
First Capital Realty Inc. 5.57% 03-01-2031	Canada	Corporate - Non Convertible	460,000	467	489
First West Credit Union 9.19% 08-09-2033	Canada	Corporate - Non Convertible	165,000	165	184
Flynn America LP Term Loan B 1st Lien F/R 07-23-2028	United States	Term Loans	USD 960,757	1,199	1,288
Ford Credit Canada Co. 5.58% 02-22-2027	United States	Corporate - Non Convertible	152,000	152	156
Ford Credit Canada Co. 5.24% 05-23-2028	United States	Corporate - Non Convertible	192,000	192	197
Ford Motor Co. 3.25% 02-12-2032	United States	Corporate - Non Convertible	USD 1,051,000	1,086	1,210
Ford Motor Credit Co. LLC 2.70% 08-10-2026	United States	Corporate - Non Convertible	USD 895,000	1,079	1,163
Fortis Inc. 4.43% 05-31-2029	Canada	Corporate - Non Convertible	386,000	386	398
Fortis Inc. 4.17% 09-09-2031	Canada	Corporate - Non Convertible	296,000	296	299
Frontera Generation Holdings LLC Term Loan 1st Lien F/R 07-28-2026	United States	Term Loans	USD 98,391	33	174
Frontera Generation Holdings LLC Term Loan 2nd Lien F/R 04-26-2028	United States	Term Loans	USD 95,503	3	105

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BONDS (cont'd)					
Frontier Communications Corp. 6.75% 05-01-2029 144A	United States	Corporate - Non Convertible	USD 109,000	128	149
FXI Holdings Inc. 7.88% 11-01-2024 144A	United States	Corporate - Non Convertible	USD 196,000	240	265
Garda World Security Corp. 8.25% 08-01-2032 144A	Canada	Corporate - Non Convertible	USD 728,000	1,003	1,009
Garda World Security Corp 6.00% 06-01-2029 144A	Canada	Corporate - Non Convertible	USD 1,310,000	1,515	1,704
Garrett Motion Holdings Inc. 7.75% 05-31-2032 144A	United States	Corporate - Non Convertible	USD 202,000	277	280
Gartner Inc. 3.63% 06-15-2029 144A	United States	Corporate - Non Convertible	USD 2,604,000	3,073	3,367
General Motors Financial of Canada Ltd. 5.20% 02-09-2028	United States	Corporate - Non Convertible	145,000	145	150
General Motors Financial of Canada Ltd. 5.00% 02-09-2029	United States	Corporate - Non Convertible	190,000	190	197
George Weston Ltd. 4.19% 09-05-2029	Canada	Corporate - Non Convertible	162,000	162	164
GFL Environmental Inc. 3.75% 08-01-2025 144A	Canada	Corporate - Non Convertible	USD 583,000	751	782
GFL Environmental Inc. 5.13% 12-15-2026 144A	Canada	Corporate - Non Convertible	USD 613,000	807	828
GFL Environmental Inc. 4.00% 08-01-2028 144A	Canada	Corporate - Non Convertible	USD 420,000	499	546
GFL Environmental Inc. 3.50% 09-01-2028 144A	Canada	Corporate - Non Convertible	USD 519,000	634	669
GFL Environmental Inc. 6.75% 01-15-2031 144A	Canada	Corporate - Non Convertible	USD 889,000	1,209	1,263
Gibson Energy Inc. F/R 12-22-2080	Canada	Corporate - Non Convertible	2,293,000	1,943	2,183
Gibson Energy Inc. F/R 07-12-2083	Canada	Corporate - Non Convertible	1,101,000	1,102	1,195
Glencore Funding LLC 5.70% 05-08-2033 144A	Australia	Corporate - Non Convertible	USD 166,000	229	236
The Goldman Sachs Group Inc. F/R 11-30-2027	United States	Corporate - Non Convertible	464,000	464	454
Government of Bahamas 6.00% 11-21-2028 Callable 2028	Bahamas	Foreign Governments	USD 501,000	514	638
Government of Bahamas 6.95% 11-20-2029	Bahamas	Foreign Governments	USD 15,000	15	19
Government of Brazil 10.00% 01-01-2031	Brazil	Foreign Governments	BRL 1,400,000	3,549	3,135
Government of Canada 3.75% 02-01-2025	Canada	Federal Government	7,796,000	7,782	7,791
Government of Canada 2.75% 06-01-2033	Canada	Federal Government	4,200,000	3,984	4,154
Government of Canada 3.00% 06-01-2034	Canada	Federal Government	2,858,000	2,742	2,870
Government of Canada 2.75% 12-01-2055	Canada	Federal Government	992,000	847	917
Government of Germany 0% 08-15-2052	Germany	Foreign Governments	EUR 4,170,000	4,522	3,216
Granite Real Estate Investment Trust 2.19% 08-30-2028	Canada	Corporate - Non Convertible	381,000	330	358
Gray Television Inc. 10.50% 07-15-2029 144A	United States	Corporate - Non Convertible	USD 685,000	944	969
Gray Television Inc. 5.38% 11-15-2031 144A	United States	Corporate - Non Convertible	USD 867,000	1,074	740
Greater Toronto Airports Authority 1.54% 05-03-2028	Canada	Corporate - Non Convertible	447,000	394	421
Greater Toronto Airports Authority 6.47% 02-02-2034 Callable	Canada	Corporate - Non Convertible	46,000	53	54
Greenfire Resources Inc. 12.00% 10-01-2028 144A	Canada	Corporate - Non Convertible	USD 746,000	999	1,091
H&R Real Estate Investment Trust 4.07% 06-16-2025 Callable 2025	Canada	Corporate - Non Convertible	861,000	834	860
HCA Healthcare Inc. 3.50% 09-01-2030 Callable 2030	United States	Corporate - Non Convertible	USD 4,037,000	4,736	5,154
Heartland Dental LLC 10.50% 04-30-2028 144A	United States	Corporate - Non Convertible	USD 530,000	709	768
Heathrow Funding Ltd. 3.79% 09-04-2030 Callable 2030	United Kingdom	Corporate - Non Convertible	755,000	700	745
Heathrow Funding Ltd. 3.73% 04-13-2033	United Kingdom	Corporate - Non Convertible	161,000	167	153
Hertz Corp. Term Loan B-EXIT 1st Lien F/R 06-14-2028	United States	Term Loans	USD 405,537	500	492
Hertz Corp. Term Loan C-EXIT 1st Lien F/R 06-14-2028	United States	Term Loans	USD 78,893	97	96
Hilton Domestic Operating Co. Inc. 4.88% 01-15-2030 Callable 2025	United States	Corporate - Non Convertible	USD 653,000	824	872
Honda Canada Finance Inc. 5.73% 09-28-2028	Canada	Corporate - Non Convertible	155,000	155	167
Hydro One Inc. 4.91% 01-27-2028	Canada	Corporate - Non Convertible	299,000	306	313
Hydro One Inc. 2.23% 09-17-2031	Canada	Corporate - Non Convertible	250,000	210	229
Hydro One Inc. 4.39% 03-01-2034	Canada	Corporate - Non Convertible	243,000	243	252
Hyundai Capital Canada Inc. 4.90% 01-31-2029	Canada	Corporate - Non Convertible	113,000	113	118
iA Financial Corp Inc. F/R 06-20-2033	Canada	Corporate - Non Convertible	136,000	136	144
Innovative Industrial Properties Inc. 5.50% 05-25-2026	United States	Corporate - Non Convertible	USD 845,000	969	1,115
Intact Financial Corp. 5.46% 09-22-2032 144A	Canada	Corporate - Non Convertible	USD 160,000	212	222
Intact Financial Corp. F/R 05-16-2034	Canada	Corporate - Non Convertible	111,000	111	116
Integro Ltd. Refinanced Term Loan 1st Lien F/R 10-31-2024	United States	Term Loans	USD 47,474	61	61
Inter Pipeline Ltd. 3.48% 12-16-2026 Callable 2026	Canada	Corporate - Non Convertible	60,000	56	60
Inter Pipeline Ltd. 4.23% 06-01-2027	Canada	Corporate - Non Convertible	229,000	224	230
Inter Pipeline Ltd. 5.71% 05-29-2030	Canada	Corporate - Non Convertible	156,000	156	165
Inter Pipeline Ltd. F/R 03-26-2079 Callable 2029	Canada	Corporate - Non Convertible	4,067,000	3,913	4,141
Inter Pipeline Ltd. F/R 11-19-2079 Callable 2029	Canada	Corporate - Non Convertible	2,214,000	2,106	2,226
International Bank for Reconstruction and Development 0% 03-31-2027	Supra - National	n/a	USD 290,000	356	357
International Game Technology PLC 2.38% 04-15-2028	United States	Corporate - Non Convertible	EUR 898,000	1,215	1,296
Iris Merger Sub 2019 Inc. 9.38% 02-15-2028 144A	United States	Corporate - Non Convertible	USD 744,000	967	948
Iron Mountain Inc. 5.00% 07-15-2028 144A	United States	Corporate - Non Convertible	USD 598,000	748	799
Iron Mountain Inc. 5.25% 07-15-2030 Callable 2025 144A	United States	Corporate - Non Convertible	USD 729,000	890	974
Jabil Inc. 3.00% 01-15-2031	United States	Corporate - Non Convertible	USD 1,858,000	2,128	2,254

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BONDS (cont'd)					
Jadex Inc. Term Loan 1st Lien F/R 02-12-2028	United States	Term Loans	USD 1,021,051	1,237	1,356
Jazz Pharmaceuticals PLC 4.38% 01-15-2029	United States	Corporate - Non Convertible	USD 922,000	1,153	1,207
Kaisa Group Holdings Ltd. 11.70% 11-11-2025	China	Corporate - Non Convertible	USD 400,000	60	18
Kaisa Group Holdings 9.38% 12-10-2024	China	Corporate - Non Convertible	USD 200,000	128	13
Kaisa Group Holdings 8.65% 12-10-2024	China	Corporate - Non Convertible	USD 900,000	399	40
Kaisa Group Holdings 10.50% 12-10-2024	China	Corporate - Non Convertible	USD 850,000	582	35
Keyera Corp. 3.96% 05-29-2030	Canada	Corporate - Non Convertible	344,000	322	342
Keyera Corp. F/R 06-13-2079 Callable 2029	Canada	Corporate - Non Convertible	4,044,000	3,878	4,175
Keyera Corp. F/R 03-10-2081	Canada	Corporate - Non Convertible	2,353,000	2,068	2,321
Kleopatra Finco SARL 4.25% 03-01-2026	Luxembourg	Corporate - Non Convertible	EUR 533,000	637	752
Knight Health Holdings LLC Term Loan B 1st Lien F/R 12-17-2028	United States	Term Loans	USD 530,801	634	413
Kruger Products LP 6.00% 04-24-2025	Canada	Corporate - Non Convertible	2,163,000	2,086	2,152
Kruger Products LP 5.38% 04-09-2029	Canada	Corporate - Non Convertible	1,107,000	958	1,054
LABL Escrow Issuer LLC 6.75% 07-15-2026 144A	United States	Corporate - Non Convertible	USD 940,000	1,223	1,273
LABL Escrow Issuer LLC 10.50% 07-15-2027 144A	United States	Corporate - Non Convertible	USD 765,000	961	1,040
LABL Inc. 8.25% 11-01-2029 144A	United States	Corporate - Non Convertible	USD 991,000	1,182	1,214
LABL Inc. 8.63% 10-01-2031 144A	United States	Corporate - Non Convertible	USD 913,000	1,231	1,229
Lamb Weston Holdings Inc. 4.38% 01-31-2032 144A	United States	Corporate - Non Convertible	USD 1,193,000	1,372	1,498
Laurentian Bank of Canada F/R 06-15-2081	Canada	Corporate - Non Convertible	600,000	461	508
LGI Homes Inc. 8.75% 12-15-2028 144A	United States	Corporate - Non Convertible	USD 215,000	295	312
Liberty Utilities (Canada) LP 3.32% 02-14-2050 Callable 2049	Canada	Corporate - Non Convertible	217,000	161	165
LifeScan Global Corp. Term Loan 2nd Lien F/R 12-31-2027	United States	Term Loans	USD 560,700	487	49
Loblaw Companies Ltd. 4.49% 12-11-2028 Callable 2028	Canada	Corporate - Non Convertible	1,069,000	1,043	1,106
Loblaw Companies Ltd. 2.28% 05-07-2030 Callable 2030	Canada	Corporate - Non Convertible	1,129,000	965	1,052
Loblaw Companies Ltd. 5.34% 09-13-2052	Canada	Corporate - Non Convertible	152,000	152	163
Logan Group Co. Ltd. 4.70% 07-06-2026	China	Corporate - Non Convertible	USD 2,747,000	2,162	327
Lower Mattagami Energy LP 2.43% 05-14-2031	Canada	Corporate - Non Convertible	223,000	197	207
LRS Holdings LLC Term Loan B 1st Lien F/R 08-13-2028	United States	Term Loans	USD 1,039,167	1,335	1,337
Luxembourg Investment Co. 428 SARL Term Loan B 1st Lien F/R 10-22-2028	Luxembourg	Term Loans	USD 738,266	901	17
Magenta Security Holdings LLC Term Loan 1st Lien Sr F/R 07-27-2028 (First Out)	United States	Term Loans	USD 14,631	16	19
Magenta Security Holdings LLC Term Loan 1st Lien F/R 07-27-28 (Second Out)	United States	Term Loans	USD 18,532	20	18
Magenta Security Holdings LLC Term Loan B 1st Lien Senior F/R 07-27-2028 (Third Out)	United States	Term Loans	USD 64,374	98	26
Manchester Acquisition Sub LLC Term Loan B 1st Lien F/R 11-16-2026	United States	Term Loans	USD 801,125	951	1,018
Manulife Financial Corp. F/R 05-12-2030 Callable 2025	Canada	Corporate - Non Convertible	254,000	240	251
Manulife Financial Corp. F/R 03-10-2033	Canada	Corporate - Non Convertible	914,000	919	960
Manulife Financial Corp. F/R 02-23-2034	Canada	Corporate - Non Convertible	272,000	272	284
Manulife Financial Corp. 3.38% 06-19-2081	Canada	Corporate - Non Convertible	5,837,000	4,634	4,991
Manulife Financial Corp. F/R 03-19-2082	Canada	Corporate - Non Convertible	964,000	770	810
Manulife Financial Corp. F/R 06-19-2082	Canada	Corporate - Non Convertible	2,836,000	2,769	2,932
Marriott International Inc. 4.90% 04-15-2029	United States	Corporate - Non Convertible	USD 1,000,000	1,313	1,380
Marriott International Inc. 4.88% 05-15-2029	United States	Corporate - Non Convertible	USD 469,000	627	647
Mattamy Group Corp. 4.63% 03-01-2030 Callable 2025 144A	Canada	Corporate - Non Convertible	USD 950,000	1,061	1,233
Mauser Packaging Solutions Holding Co. 9.25% 04-15-2027 144A	United States	Corporate - Non Convertible	USD 344,000	425	478
Mauser Packaging 7.88% 04-15-2027 Reg.	United States	Corporate - Non Convertible	USD 200,000	276	280
Mav Acquisition Corp. 5.75% 08-01-2028 144A	United States	Corporate - Non Convertible	USD 1,279,000	1,487	1,710
McDonald's Corp. 2.13% 03-01-2030	United States	Corporate - Non Convertible	USD 1,795,000	2,028	2,186
MEDNAX Inc. 5.38% 02-15-2030 144A	United States	Corporate - Non Convertible	USD 376,000	419	494
MEG Energy Corp. 7.13% 02-01-2027 144A	Canada	Corporate - Non Convertible	USD 4,000	5	6
MEG Energy Corp. 5.88% 02-01-2029 144A	Canada	Corporate - Non Convertible	USD 1,566,000	2,038	2,076
Merck & Co. Inc. 5.13% 04-30-2031	United States	Corporate - Non Convertible	USD 693,000	777	883
Micron Technology Inc. 5.38% 04-15-2028	United States	Corporate - Non Convertible	USD 1,108,000	1,480	1,544
Microsoft Corp. 2.53% 06-01-2050	United States	Corporate - Non Convertible	USD 3,530,000	3,382	3,284
Minerva Merger Sub Inc. 6.50% 02-15-2030 144A	United States	Corporate - Non Convertible	USD 985,000	1,253	1,281
Moody's Corp. 2.00% 08-19-2031	United States	Corporate - Non Convertible	USD 1,075,000	1,121	1,253
Mozart Debt Merger Sub Inc. 5.25% 10-01-2029 144A	United States	Corporate - Non Convertible	USD 1,066,000	1,340	1,414
MPT Operating Partnership LP 4.63% 08-01-2029	United States	Corporate - Non Convertible	USD 1,415,000	1,340	1,544
MPT Operating Partnership LP 3.50% 03-15-2031	United States	Corporate - Non Convertible	USD 1,031,000	952	1,020
MSCI Inc. 3.25% 08-15-2033 144A	United States	Corporate - Non Convertible	USD 2,118,000	2,319	2,525
National Bank of Canada 5.22% 06-14-2028	Canada	Corporate - Non Convertible	398,000	397	421

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Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ '000)	Fair Value (\$ '000)
BONDS (cont'd)					
National Bank of Canada 5.02% 02-01-2029	Canada	Corporate - Non Convertible	426,000	431	450
National Bank of Canada F/R 08-16-2032	Canada	Corporate - Non Convertible	482,000	482	503
National Bank of Canada 5.28% 02-15-2034	Canada	Corporate - Non Convertible	146,000	146	153
National Bank of Canada F/R 08-15-2081	Canada	Corporate - Non Convertible	336,000	254	298
Nestlé Holdings Inc. 2.19% 01-26-2029	United States	Corporate - Non Convertible	248,000	248	237
New Fortress Energy Inc. 6.50% 09-30-2026 144A	United States	Corporate - Non Convertible	USD 934,000	1,215	1,056
NextEra Energy Capital Holdings Inc. 4.85% 04-30-2031	United States	Corporate - Non Convertible	336,000	335	351
North West Redwater Partnership 2.80% 06-01-2031	Canada	Corporate - Non Convertible	498,000	438	466
North West Redwater Partnership 4.85% 06-01-2034	Canada	Corporate - Non Convertible	162,000	162	170
Northland Power Inc. F/R 06-30-2083	Canada	Corporate - Non Convertible	2,750,000	2,723	2,974
Nouvelle Autoroute 30 Financement Inc. 4.11% 03-31-2042	Canada	Corporate - Non Convertible	565,064	502	522
NOVA Chemicals Corp. 5.00% 05-01-2025 Callable 2025 144A	Canada	Corporate - Non Convertible	USD 487,000	660	655
NOVA Chemicals Corp. 9.00% 02-15-2030 144A	Canada	Corporate - Non Convertible	USD 715,000	968	1,047
Novelis Inc. 4.75% 01-30-2030 Callable 2025 144A	United States	Corporate - Non Convertible	USD 714,000	869	936
NuVista Energy Ltd. 7.88% 07-23-2026	Canada	Corporate - Non Convertible	1,097,000	1,121	1,117
NVIDIA Corp. 2.00% 06-15-2031	United States	Corporate - Non Convertible	USD 476,000	578	570
NVIDIA Corp. 3.50% 04-01-2050 Callable 2049	United States	Corporate - Non Convertible	USD 1,120,000	1,235	1,248
Olympus Water US Holding Corp. 7.25% 06-15-2031 144A	United States	Corporate - Non Convertible	USD 720,000	984	1,014
OMERS Finance Trust 1.55% 04-21-2027	Canada	Provincial Governments	1,906,000	1,754	1,834
Ontario Gaming GTA LP 8.00% 08-01-2030 144A	Canada	Corporate - Non Convertible	USD 707,000	950	995
Ontario Power Generation Inc. 2.89% 04-08-2025 Callable 2025	Canada	Corporate - Non Convertible	208,000	200	207
Ontario Power Generation Inc. 4.83% 06-28-2034	Canada	Corporate - Non Convertible	186,000	186	196
Ontario Teachers' Pension Plan 4.45% 06-02-2032	Canada	Provincial Governments	243,000	242	259
Open Text Corp. 3.88% 12-01-2029 144A	Canada	Corporate - Non Convertible	USD 838,000	991	1,056
Open Text Holdings Inc. 4.13% 12-01-2031 144A	Canada	Corporate - Non Convertible	USD 731,000	813	909
Oracle Corp. 2.88% 03-25-2031	United States	Corporate - Non Convertible	USD 859,000	925	1,058
Parkland Corp. of Canada 3.88% 06-16-2026	Canada	Corporate - Non Convertible	3,130,000	2,912	3,082
Parkland Corp. of Canada 4.38% 03-26-2029	Canada	Corporate - Non Convertible	5,326,000	4,683	5,143
Parkland Fuel Corp. 5.88% 07-15-2027 144A	Canada	Corporate - Non Convertible	USD 107,000	140	144
Parkland Fuel Corp. 6.00% 06-23-2028	Canada	Corporate - Non Convertible	2,849,000	2,786	2,867
Pattern Energy Operations LP 4.50% 08-15-2028 144A	United States	Corporate - Non Convertible	USD 351,000	440	459
Pembina Pipeline Corp. 5.22% 06-28-2033	Canada	Corporate - Non Convertible	213,000	213	225
Pembina Pipeline Corp. 5.21% 01-12-2034	Canada	Corporate - Non Convertible	222,000	222	233
Pembina Pipeline Corp. F/R 01-25-2081	Canada	Corporate - Non Convertible	4,211,000	3,476	3,944
Perrigo Co. PLC 3.15% 06-15-2030	United States	Corporate - Non Convertible	USD 2,223,000	2,736	2,930
Petroleos De Venezuela 6.00% 12-06-2024	Venezuela	Corporate - Non Convertible	USD 1,667,148	93	217
Pfizer Investment Enterprises Pte. Ltd. 4.65% 05-19-2030	United States	Corporate - Non Convertible	USD 745,000	1,003	1,032
PharmaCann LLC 12.00% 06-30-2025	United States	Corporate - Non Convertible	USD 895,000	1,161	1,209
Pilgrim's Pride Corp. 4.25% 04-15-2031	United States	Corporate - Non Convertible	USD 1,509,000	1,787	1,940
Pilgrim's Pride Corp. 3.50% 03-01-2032 144A	United States	Corporate - Non Convertible	USD 754,000	824	906
Prime Structured Mortgage Trust 1.86% 11-15-2024	Canada	Corporate - Non Convertible	247,000	247	246
Prologis Inc. 4.70% 03-01-2029	United States	Corporate - Non Convertible	260,000	260	269
Province of Ontario 4.05% 02-02-2032	Canada	Provincial Governments	2,116,000	2,113	2,216
Province of Quebec 3.65% 05-20-2032	Canada	Provincial Governments	936,000	912	955
Quasar Intermediate Holdings Ltd. Term Loan B 1st Lien F/R 01-20-2029	United States	Term Loans	USD 735,000	910	674
Reliance LP 5.25% 05-15-2031	Canada	Corporate - Non Convertible	160,000	160	168
Resolute Investment Managers Inc. Term Loan 1st Lien Sr F/R 04-30-2027	United States	Term Loans	USD 461,279	620	577
Restaurant Brands International Inc. 3.50% 02-15-2029 144A	Canada	Corporate - Non Convertible	USD 502,000	614	637
RioCan Real Estate Investment Trust 2.83% 11-08-2028	Canada	Corporate - Non Convertible	415,000	375	395
Rogers Communications Inc. 5.70% 09-21-2028	Canada	Corporate - Non Convertible	434,000	433	463
Rogers Communications Inc. 3.75% 04-15-2029	Canada	Corporate - Non Convertible	1,080,000	1,027	1,072
Rogers Communications Inc. 2.90% 12-09-2030	Canada	Corporate - Non Convertible	4,045,000	3,526	3,781
Rogers Communications Inc. 5.25% 04-15-2052	Canada	Corporate - Non Convertible	107,000	106	108
Rogers Communications Inc. F/R 12-17-2081	Canada	Corporate - Non Convertible	1,999,000	1,999	1,976
Rogers Communications Inc. F/R 03-15-2082 144A	Canada	Corporate - Non Convertible	USD 4,248,000	5,331	5,642
Royal Bank of Canada 5.24% 11-02-2026	Canada	Corporate - Non Convertible	389,000	390	403
Royal Bank of Canada 2.33% 01-28-2027	Canada	Corporate - Non Convertible	200,000	180	195
Royal Bank of Canada 4.61% 07-26-2027	Canada	Corporate - Non Convertible	89,000	89	92
Royal Bank of Canada 4.64% 01-17-2028	Canada	Corporate - Non Convertible	486,000	486	503
Royal Bank of Canada 4.63% 05-01-2028	Canada	Corporate - Non Convertible	230,000	230	239
Royal Bank of Canada F/R 11-03-2031	Canada	Corporate - Non Convertible	375,000	370	364
Royal Bank of Canada F/R 04-03-2034	Canada	Corporate - Non Convertible	306,000	306	320
Royal Bank of Canada F/R 08-08-2034	Canada	Corporate - Non Convertible	519,000	519	536

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BONDS (cont'd)					
Royal Bank of Canada F/R 11-24-2080 Callable 2025	Canada	Corporate - Non Convertible	1,729,000	1,672	1,713
Royal Bank of Canada F/R 02-24-2081	Canada	Corporate - Non Convertible	787,000	697	770
Royal Bank of Canada F/R 11-24-2081	Canada	Corporate - Non Convertible	4,853,000	4,107	4,105
Royal Caribbean Cruises Ltd. 6.25% 03-15-2032 144A	United States	Corporate - Non Convertible	USD 260,000	351	365
Royal Caribbean Cruises Ltd. 6.00% 02-01-2033 144A	United States	Corporate - Non Convertible	USD 216,000	299	300
S&P Global Inc. 2.30% 08-15-2060	United States	Corporate - Non Convertible	USD 429,000	350	331
Sabre Global Inc. 8.63% 06-01-2027	United States	Corporate - Non Convertible	USD 1,193,000	1,420	1,583
Sagen MI Canada Inc. 3.26% 03-05-2031	Canada	Corporate - Non Convertible	262,000	219	237
Sagen MI Canada Inc. F/R 03-24-2081	Canada	Corporate - Non Convertible	194,000	161	180
Saputo Inc. 5.49% 11-20-2030	Canada	Corporate - Non Convertible	241,000	241	259
Saturn Oil & Gas Inc. 9.63% 06-15-2029 144A	Canada	Corporate - Non Convertible	USD 608,000	832	813
Schweitzer-Mauduit International Term Loan B 1st Lien Senior F/R 04-20-2028	United States	Term Loans	USD 371,851	483	503
Seagate HDD Cayman 4.09% 06-01-2029	United States	Corporate - Non Convertible	USD 42,000	52	55
Sealed Air Corp. 6.13% 02-01-2028 144A	United States	Corporate - Non Convertible	USD 570,000	759	784
Sealed Air Corp. 5.00% 04-15-2029 144A	United States	Corporate - Non Convertible	USD 960,000	1,200	1,280
Sealed Air Corp. 6.50% 07-15-2032 144A	United States	Corporate - Non Convertible	USD 472,000	648	659
Secure Energy Services Inc. 6.75% 03-22-2029	Canada	Corporate - Non Convertible	1,343,000	1,343	1,363
Sienna Senior Living Inc. 3.11% 11-04-2024	Canada	Corporate - Non Convertible	179,000	171	179
Sienna Senior Living Inc. 3.45% 02-27-2026 Callable 2026	Canada	Corporate - Non Convertible	164,000	154	162
Sino-Ocean Group Holding Ltd. 5.95% 02-04-2027	China	Corporate - Non Convertible	USD 200,000	62	20
Sino-Ocean Group Holding Ltd. 4.75% 08-05-2029	China	Corporate - Non Convertible	USD 1,872,000	958	183
Sino-Ocean Group Holding Ltd. 4.75% 01-14-2030	China	Corporate - Non Convertible	USD 400,000	129	39
SK Neptune Husky Group Sarl Term Loan PIK Gtd Unsecd F/R 12-31-2025	Luxembourg	Term Loans	USD 73,105	94	44
Smyrna Ready Mix Concrete LLC 8.88% 11-15-2031 144A	United States	Corporate - Non Convertible	USD 430,000	592	628
Source Energy Services Canada LP 10.50% 03-15-2025	Canada	Corporate - Non Convertible	3,577,141	2,879	3,587
South Bow Canadian Infrastructure Holdings Ltd. 4.32% 02-01-2030	Canada	Corporate - Non Convertible	75,000	75	76
South Bow Canadian Infrastructure Holdings Ltd. 4.62% 02-01-2032	Canada	Corporate - Non Convertible	124,000	124	125
South Coast British Columbia Transportation Authority 1.60% 07-03-2030	Canada	Municipal Governments	441,000	385	405
SpA Holdings 3 Oy 4.88% 02-04-2028 144A	Finland	Corporate - Non Convertible	USD 822,000	933	1,051
Square Inc. 3.50% 06-01-2031 144A	United States	Corporate - Non Convertible	USD 502,000	580	619
Stella-Jones Inc. 4.31% 10-01-2031	Canada	Corporate - Non Convertible	123,000	123	124
Sun Life Financial Inc. F/R 11-21-2033	Canada	Corporate - Non Convertible	342,000	342	329
Sun Life Financial Inc. F/R 08-10-2034	Canada	Corporate - Non Convertible	294,000	292	306
Sun Life Financial Inc. F/R 07-04-2035	Canada	Corporate - Non Convertible	98,000	98	105
Sun Life Financial Inc. F/R 10-01-2035	Canada	Corporate - Non Convertible	419,000	340	378
Sun Life Financial Inc. F/R 05-15-2036	Canada	Corporate - Non Convertible	325,000	325	343
Sun Life Financial Inc. F/R 06-30-2081	Canada	Corporate - Non Convertible	2,778,000	2,313	2,361
Sunac China Holdings Ltd. 6.00% 09-30-2025	China	Corporate - Non Convertible	USD 190,748	86	32
Sunac China Holdings Ltd. 6.25% 09-30-2026	China	Corporate - Non Convertible	USD 190,980	78	28
Sunac China Holdings Ltd. 6.50% 09-30-2027	China	Corporate - Non Convertible	USD 382,423	136	52
Sunac China Holdings Ltd. 6.75% 09-30-2028	China	Corporate - Non Convertible	USD 574,329	184	71
Sunac China Holdings Ltd. 7.00% 09-30-2029	China	Corporate - Non Convertible	USD 575,024	140	62
Sunac China Holdings Ltd. 7.25% 09-30-2030	China	Corporate - Non Convertible	USD 270,440	64	27
Sunac China Holdings Ltd. 1.00% 09-30-2032	China	Corporate - Non Convertible	USD 230,067	65	24
Suncor Energy Inc. 5.40% 11-17-2026	Canada	Corporate - Non Convertible	335,000	335	347
Suncor Energy Inc. 3.75% 03-04-2051	Canada	Corporate - Non Convertible	USD 3,468,000	3,472	3,541
Suncor Energy Inc. 3.95% 03-04-2051	Canada	Corporate - Non Convertible	67,000	52	57
Superior Plus LP 4.25% 05-18-2028 144A	Canada	Corporate - Non Convertible	3,468,000	3,100	3,291
Superior Plus LP 4.50% 03-15-2029 144A	Canada	Corporate - Non Convertible	USD 935,000	1,127	1,204
Surge Energy Inc. 8.50% 09-05-2029	Canada	Corporate - Non Convertible	635,000	635	641
Tacora Resources Inc. 8.25% 05-15-2026 144A	Canada	Corporate - Non Convertible	USD 381,000	391	189
Tamarack Valley Energy Ltd. 7.25% 05-10-2027	Canada	Corporate - Non Convertible	2,540,000	2,457	2,578
TELUS Corp. 4.80% 12-15-2028	Canada	Corporate - Non Convertible	74,000	74	77
TELUS Corp. 3.30% 05-02-2029 Callable 2029	Canada	Corporate - Non Convertible	890,000	805	873
TELUS Corp. 3.15% 02-19-2030 Callable 2029	Canada	Corporate - Non Convertible	1,589,000	1,460	1,532
TELUS Corp. 4.95% 02-18-2031	Canada	Corporate - Non Convertible	143,000	143	150
TELUS Corp. 4.65% 08-13-2031	Canada	Corporate - Non Convertible	170,000	170	175
TELUS Corp. 2.85% 11-13-2031	Canada	Corporate - Non Convertible	185,000	154	170
TELUS Corp. 4.95% 03-28-2033	Canada	Corporate - Non Convertible	128,000	128	134
Tenet Health 6.13% 10-01-2028	United States	Corporate - Non Convertible	USD 1,050,000	1,343	1,432

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BONDS (cont'd)					
Tenet Healthcare Corp. 4.38% 01-15-2030	United States	Corporate - Non Convertible	USD 960,000	1,206	1,248
Tenet Healthcare 4.25% 06-01-2029	United States	Corporate - Non Convertible	USD 1,044,000	1,254	1,365
Teranet Holdings LP 3.72% 02-23-2029	Canada	Corporate - Non Convertible	489,000	489	476
TerrAscend USA Inc. Term Loan 1st Lien Sr F/R 08-01-2028	United States	Term Loans	USD 377,000	495	484
T-Mobile USA Inc. 4.75% 02-01-2028	United States	Corporate - Non Convertible	USD 808,000	1,052	1,095
T-Mobile USA Inc. 2.55% 02-15-2031 Class B	United States	Corporate - Non Convertible	USD 1,049,000	1,156	1,264
T-Mobile USA Inc. 5.20% 01-15-2033	United States	Corporate - Non Convertible	USD 244,000	315	342
TMX Group Ltd. 2.30% 12-11-2024 Callable 2024	Canada	Corporate - Non Convertible	501,000	486	500
TMX Group Ltd. 3.78% 06-05-2028 Callable 2028	Canada	Corporate - Non Convertible	374,000	362	377
TMX Group Ltd. 4.68% 08-16-2029	Canada	Corporate - Non Convertible	112,000	112	117
TMX Group Ltd 2.02% 02-12-2031	Canada	Corporate - Non Convertible	172,000	143	155
The Toronto-Dominion Bank 2.67% 09-09-2025	Canada	Corporate - Non Convertible	169,000	163	167
The Toronto-Dominion Bank 4.34% 01-27-2026	Canada	Corporate - Non Convertible	198,000	198	200
The Toronto-Dominion Bank 5.42% 07-10-2026	Canada	Corporate - Non Convertible	233,000	233	241
The Toronto-Dominion Bank 2.26% 01-07-2027	Canada	Corporate - Non Convertible	199,000	199	194
The Toronto-Dominion Bank 5.38% 10-21-2027	Canada	Corporate - Non Convertible	261,000	261	275
The Toronto-Dominion Bank 4.48% 01-18-2028	Canada	Corporate - Non Convertible	449,000	449	462
The Toronto-Dominion Bank 5.49% 09-08-2028	Canada	Corporate - Non Convertible	389,000	389	416
The Toronto-Dominion Bank 4.68% 01-08-2029	Canada	Corporate - Non Convertible	827,000	810	862
The Toronto-Dominion Bank F/R 04-22-2030 Callable 2025	Canada	Corporate - Non Convertible	1,842,000	1,780	1,832
The Toronto-Dominion Bank F/R 04-09-2034	Canada	Corporate - Non Convertible	253,000	253	265
The Toronto-Dominion Bank F/R 10-31-2081	Canada	Corporate - Non Convertible	1,089,000	896	922
The Toronto-Dominion Bank F/R 10-31-2082	Canada	Corporate - Non Convertible	1,400,000	1,400	1,466
The Toronto-Dominion Bank F/R 10-31-2170	Canada	Corporate - Non Convertible	1,700,000	1,700	1,665
Tourmaline Oil Corp. 2.53% 02-12-2029	Canada	Corporate - Non Convertible	1,956,000	1,700	1,866
Toyota Credit Canada Inc. 4.44% 06-27-2029	Canada	Corporate - Non Convertible	145,000	145	150
Toyota Credit Canada Inc. 3.73% 10-02-2029	Canada	Corporate - Non Convertible	186,000	186	187
TransCanada PipeLines Ltd. 5.28% 07-15-2030	Canada	Corporate - Non Convertible	427,000	427	455
TransCanada PipeLines Ltd. 5.30% 03-15-2077	Canada	Corporate - Non Convertible	USD 155,000	184	206
TransCanada PipeLines Ltd. 4.20% 03-04-2081	Canada	Corporate - Non Convertible	727,000	588	670
TransCanada Trust F/R 05-18-2077 Callable 2027	Canada	Corporate - Non Convertible	7,132,000	6,397	7,016
Transurban Finance Co. Pty. Ltd. 4.56% 11-14-2028 Callable 2028	Australia	Corporate - Non Convertible	791,000	772	803
Trulieve Cannabis Corp. 8.00% 10-06-2026	United States	Corporate - Non Convertible	USD 892,000	1,020	1,170
Union Gas Ltd. 4.20% 06-02-2044 Callable 2043	Canada	Corporate - Non Convertible	247,000	231	233
United States Treasury 0.13% 01-15-2032 Inflation Indexed	United States	Foreign Governments	USD 5,900,000	9,117	8,179
United States Treasury 1.88% 02-15-2032	United States	Foreign Governments	USD 3,500,000	4,024	4,177
United States Treasury 2.75% 08-15-2032	United States	Foreign Governments	USD 589,000	734	744
United States Treasury 2.38% 02-15-2042	United States	Foreign Governments	USD 1,742,000	1,912	1,833
United States Treasury 0.13% 02-15-2051 Inflation Indexed	United States	Foreign Governments	USD 3,449,000	3,413	3,554
United States Treasury 0.13% 02-15-2052 Inflation Indexed	United States	Foreign Governments	USD 8,865,000	9,480	8,416
United States Treasury 3.00% 08-15-2052	United States	Foreign Governments	USD 6,546,000	6,850	7,108
United States Treasury 2.13% 02-15-2054	United States	Foreign Governments	USD 2,337,000	3,363	3,364
Univision Communications Inc. 7.38% 06-30-2030 144A	United States	Corporate - Non Convertible	USD 400,000	504	526
UPC Broadband Finco BV 4.88% 07-15-2031 144A	Netherlands	Corporate - Non Convertible	USD 778,000	906	1,001
US Foods Inc. 4.75% 02-15-2029 144A	United States	Corporate - Non Convertible	USD 709,000	878	937
Vancouver Airport Authority 1.76% 09-20-2030 Callable 2030	Canada	Corporate - Non Convertible	77,000	65	70
Vector WP Holdco Inc. Term Loan B 1st Lien F/R 10-08-2028	United States	Term Loans	USD 768,275	944	1,034
Ventas Canada Finance Ltd. 5.40% 04-21-2028	United States	Corporate - Non Convertible	287,000	287	301
Ventas Canada Finance Ltd. 5.10% 03-05-2029	United States	Corporate - Non Convertible	233,000	233	244
Verano Holdings Corp. Term Loan 1st Lien Senior F/R 10-30-2026	United States	Term Loans	USD 1,296,449	1,699	1,832
Verde Purchaser LLC 10.50% 11-30-2030 144A	United States	Corporate - Non Convertible	USD 710,000	974	1,044
Veren Inc. 4.97% 06-21-2029	Canada	Corporate - Non Convertible	191,000	191	198
Verizon Communications Inc. 2.38% 03-22-2028	United States	Corporate - Non Convertible	2,272,000	2,025	2,183
Vermilion Energy Inc. 6.88% 05-01-2030 144A	Canada	Corporate - Non Convertible	USD 1,213,000	1,500	1,642
Vesta Energy Corp. 11% 10-15-2025 144A	Canada	Corporate - Non Convertible	860,000	845	864
ViaSat Inc. 6.50% 07-15-2028 144A	United States	Corporate - Non Convertible	USD 493,000	522	524
Videotron Ltd. 4.65% 07-15-2029	Canada	Corporate - Non Convertible	225,000	225	231
Vidéotron Ltée 5.63% 06-15-2025 Callable 2025	Canada	Corporate - Non Convertible	4,730,000	4,704	4,762
Vidéotron Ltée 5.75% 01-15-2026	Canada	Corporate - Non Convertible	773,000	765	774
Vidéotron Ltée 3.63% 06-15-2028	Canada	Corporate - Non Convertible	3,582,000	3,154	3,548
Vidéotron Ltée 4.50% 01-15-2030 Callable 2024	Canada	Corporate - Non Convertible	2,023,000	1,787	2,051
Vidéotron Ltée 3.13% 01-15-2031	Canada	Corporate - Non Convertible	476,000	374	447
Virgin Media Secured Finance PLC 4.50% 08-15-2030 Callable 2025 144A	United Kingdom	Corporate - Non Convertible	USD 330,000	384	398

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ '000)	Fair Value (\$ '000)
BONDS (cont'd)					
Visa Inc. 1.10% 02-15-2031	United States	Corporate - Non Convertible	USD 303,000	343	343
Visa Inc. 2.00% 08-15-2050	United States	Corporate - Non Convertible	USD 3,784,000	3,182	3,108
VW Credit Canada Inc. 4.42% 08-20-2029	Germany	Corporate - Non Convertible	258,000	260	262
Walgreens Boots Alliance Inc. 3.80% 11-18-2024 Callable 2024	United States	Corporate - Non Convertible	USD 750,000	1,033	1,012
Walgreens Boots Alliance Inc. 8.13% 08-15-2029	United States	Corporate - Non Convertible	USD 182,000	250	246
Walgreens Boots Alliance Inc. 3.20% 04-15-2030 Callable 2030	United States	Corporate - Non Convertible	USD 678,000	780	742
Walmart Inc. 2.38% 09-24-2029 Callable 2029	United States	Corporate - Non Convertible	USD 69,000	83	88
Waste Management of Canada Corp. 2.60% 09-23-2026 Callable 2026	Canada	Corporate - Non Convertible	669,000	625	658
Wells Fargo & Co. 2.98% 05-19-2026	United States	Corporate - Non Convertible	317,000	300	314
Welltower Inc. 2.95% 01-15-2027 Callable 2026	United States	Corporate - Non Convertible	114,000	104	111
Welltower Inc. 4.25% 04-15-2028 Callable 2028	United States	Corporate - Non Convertible	USD 312,000	400	422
WSP Global Inc. 4.12% 09-12-2029	Canada	Corporate - Non Convertible	140,000	140	141
Zegona Finance PLC 8.63% 07-15-2029 144A	United Kingdom	Corporate - Non Convertible	USD 1,509,000	2,055	2,178
Zoetis Inc. 2.00% 05-15-2030	United States	Corporate - Non Convertible	USD 295,000	324	352
Total bonds				569,568	581,710
EQUITIES					
AbbVie Inc.	United States	Health Care	36,952	5,878	9,869
Agnico-Eagle Mines Ltd.	Canada	Materials	137,027	9,721	14,929
Air Liquide SA	France	Materials	21,519	2,581	5,622
Alimentation Couche-Tard Inc.	Canada	Consumer Staples	113,057	5,505	8,453
Alphabet Inc. Class A	United States	Communication Services	46,596	3,801	10,451
AltaGas Ltd.	Canada	Utilities	76,221	2,093	2,552
Altria Group Inc.	United States	Consumer Staples	54,318	3,004	3,749
Amadeus IT Group SA	Spain	Consumer Discretionary	21,660	1,830	2,115
Amazon.com Inc.	United States	Consumer Discretionary	48,946	4,777	12,334
American Addiction Centers Holdings Inc.	United States	Health Care	42,347	282	43
American Tower Corp. Class A	United States	Real Estate	14,055	5,031	4,420
Apple Inc.	United States	Information Technology	57,780	8,044	18,206
ARC Resources Ltd.	Canada	Energy	211,835	4,184	4,843
Assa Abloy AB B	Sweden	Industrials	83,068	3,140	3,783
AstraZeneca PLC	United Kingdom	Health Care	39,730	7,217	8,373
Atlas Copco AB A	Sweden	Industrials	150,845	1,358	3,947
AutoZone Inc.	United States	Consumer Discretionary	853	3,067	3,634
BAE Systems PLC	United Kingdom	Industrials	142,873	3,369	3,200
Bank of Montreal	Canada	Financials	183,156	20,769	22,352
The Bank of Nova Scotia	Canada	Financials	192,861	12,803	14,212
Barrick Gold Corp.	Canada	Materials	337,244	8,383	9,072
BCE Inc. Pfd. Series AA	Canada	Communication Services	11,743	212	202
BCE Inc. Pfd. Series AI	Canada	Communication Services	15,539	234	244
BCE Inc. Pfd. Series AL	Canada	Communication Services	37,216	603	596
BCE Inc. 4.54% Cum. Red. First Pfd. Series R Callable	Canada	Communication Services	15,363	223	244
Becton, Dickinson and Co.	United States	Health Care	12,512	2,646	4,080
The Blackstone Group Inc. Class A	United States	Financials	21,194	3,517	4,389
Broadcom Inc.	United States	Information Technology	42,770	1,747	9,977
Brookfield Asset Management Inc. Pfd. Series 46	Canada	Real Estate	44,067	886	1,008
Brookfield Asset Management Inc. Pfd. Series 48	Canada	Real Estate	17,721	388	412
Brookfield Asset Management Inc.	Canada	Financials	96,599	3,471	6,177
Brookfield Corp. Class A (CAD)	Canada	Financials	137,446	6,115	9,873
Brookfield Infrastructure Partners LP	Canada	Utilities	150,761	6,883	7,157
Brookfield Renewable Partners LP Pfd. Series 13	Canada	Utilities	5,121	109	115
BRP Inc.	Canada	Consumer Discretionary	32,226	2,763	2,594
CAE Inc.	Canada	Industrials	203,727	6,040	5,173
Cafrac Well Services Ltd.	Canada	Energy	20,055	328	76
Canadian Apartment Properties Real Estate Investment Trust	Canada	Real Estate	57,657	2,702	3,171
Canadian National Railway Co.	Canada	Industrials	105,130	13,903	16,649
Canadian Natural Resources Ltd.	Canada	Energy	493,918	16,310	22,182
Canadian Pacific Kansas City Ltd.	Canada	Industrials	192,151	16,936	22,226
CCL Industries Inc. Class B non-voting	Canada	Materials	140,452	8,344	11,580
Cenovus Energy Inc. Pfd. Series 7	Canada	Energy	11,696	235	279
Cenovus Energy Inc.	Canada	Energy	241,526	6,085	5,463
Cenovus Energy Inc. 4.45% 12-31-2049 Pfd. Series 1	Canada	Energy	4,040	55	72
CGI Inc.	Canada	Information Technology	64,035	6,830	9,965

MACKENZIE STRATEGIC INCOME FUND

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SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
EQUITIES (cont'd)					
Chevron Corp.	United States	Energy	20,978	3,093	4,178
Choice Properties Real Estate Investment Trust	Canada	Real Estate	140,241	1,967	2,122
CME Group Inc.	United States	Financials	24,862	4,273	7,419
Colgate Palmolive Co.	United States	Consumer Staples	44,476	4,738	6,244
Compass Group PLC	United Kingdom	Consumer Discretionary	59,529	2,293	2,581
CRH PLC	Ireland	Materials	43,942	3,265	5,511
DBS Group Holdings Ltd.	Singapore	Financials	142,440	4,075	5,721
Deutsche Boerse AG	Germany	Financials	29,502	4,200	9,359
Diageo PLC	United Kingdom	Consumer Staples	51,803	2,303	2,445
Dollarama Inc.	Canada	Consumer Discretionary	44,531	3,158	6,169
Duke Energy Corp.	United States	Utilities	27,985	3,975	4,364
Emera Inc. Pfd. Series J	Canada	Utilities	51,451	1,132	1,103
Emera Inc.	Canada	Utilities	162,216	8,490	8,644
Enbridge Inc.	Canada	Energy	310,312	14,685	17,049
Exxon Mobil Corp.	United States	Energy	43,369	6,960	6,875
Fairfax Financial Holdings Ltd. Pfd. Series E	Canada	Financials	17,494	253	297
Fairfax Financial Holdings Ltd. Pfd. Series F	Canada	Financials	12,238	207	209
Ferguson Enterprises Inc. (USD)	United States	Industrials	17,028	4,235	4,573
Finning International Inc.	Canada	Industrials	174,094	5,318	7,728
Fortis Inc.	Canada	Utilities	41,211	2,058	2,532
Franco-Nevada Corp.	Canada	Materials	24,115	3,935	4,051
Frontera Generation Holdings LLC	United States	Energy	6,992	17	3
Glencore PLC	Australia	Materials	418,118	3,491	3,239
Granite Real Estate Investment Trust	Canada	Real Estate	51,200	3,915	4,179
HDFC Bank Ltd.	India	Financials	162,676	4,412	4,554
Heineken Holding NV A	Netherlands	Consumer Staples	29,824	3,205	3,047
The Home Depot Inc.	United States	Consumer Discretionary	6,442	2,971	3,530
Hoya Corp.	Japan	Health Care	15,300	2,103	2,865
Intact Financial Corp.	Canada	Financials	67,207	10,215	17,454
Intelsat Jackson Holdings SA	Luxembourg	Communication Services	2,099	67	89
iQor US Inc.	United States	Information Technology	3,757	38	17
ITOCHU Corp.	Japan	Industrials	60,500	3,179	4,395
Japan Exchange Group Inc.	Japan	Financials	301,906	3,083	5,298
Johnson & Johnson	United States	Health Care	31,211	4,712	6,840
JPMorgan Chase & Co.	United States	Financials	44,758	5,934	12,763
Keyence Corp.	Japan	Information Technology	6,086	2,344	3,939
Lam Research Corp.	United States	Information Technology	4,332	3,325	4,781
Linde PLC	Ireland	Materials	6,903	1,748	4,452
Loblaw Companies Ltd.	Canada	Consumer Staples	80,009	8,668	14,408
Loblaw Companies Ltd. 5.30% Cum. Red. 2nd Pfd. Series B	Canada	Consumer Staples	25,434	565	593
London Stock Exchange Group PLC	United Kingdom	Financials	7,719	1,218	1,428
L'Oréal SA	France	Consumer Staples	2,955	1,626	1,792
LVMH Moët Hennessy Louis Vuitton SE	France	Consumer Discretionary	2,634	1,333	2,737
Magna International Inc.	Canada	Consumer Discretionary	82,587	7,031	4,582
Manulife Financial Corp. Pfd. Series 13	Canada	Financials	26,016	462	639
Manulife Financial Corp.	Canada	Financials	312,926	7,296	12,508
McDonald's Corp.	United States	Consumer Discretionary	7,585	1,415	3,124
McKesson Corp.	United States	Health Care	5,579	2,953	3,730
Meta Platforms Inc. Class A	United States	Communication Services	14,383	6,608	11,134
Microsoft Corp.	United States	Information Technology	40,775	5,229	23,728
Moody's Corp.	United States	Financials	4,689	939	3,009
Motorola Solutions Inc.	United States	Information Technology	17,300	4,302	10,519
Nestlé SA Reg.	Switzerland	Consumer Staples	30,097	3,218	4,101
Northland Power Inc.	Canada	Utilities	279,392	8,692	6,518
Novo Nordisk AS B	Denmark	Health Care	30,339	1,192	4,887
Nutrien Ltd.	Canada	Materials	162,574	12,660	10,566
NVIDIA Corp.	United States	Information Technology	78,691	4,975	12,923
Open Text Corp.	Canada	Information Technology	135,869	6,867	6,117
Oracle Corp.	United States	Information Technology	26,059	4,396	6,005
Parker Hannifin Corp.	United States	Industrials	4,169	3,092	3,562
Pembina Pipeline Corp.	Canada	Energy	131,387	5,379	7,325
¹ Pernod Ricard SA	France	Consumer Staples	8,951	1,584	1,830
Philip Morris International Inc.	United States	Consumer Staples	63,666	6,566	10,452
Polymetal International PLC	Russia	Materials	666	2	-
¹ Power Corp. of Canada Sub. Voting	Canada	Financials	163,001	5,236	6,954

MACKENZIE STRATEGIC INCOME FUND

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SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
EQUITIES (cont'd)					
RELX PLC	United Kingdom	Industrials	55,603	3,202	3,554
Resolute Investment Managers Inc.	United States	Financials	8,434	172	171
Restaurant Brands International Inc.	Canada	Consumer Discretionary	105,658	9,304	10,311
Roche Holding AG Genussscheine	Switzerland	Health Care	15,595	5,361	6,750
Rogers Communications Inc. Class B non-voting	Canada	Communication Services	126,194	7,123	6,862
Royal Bank of Canada	Canada	Financials	240,265	23,792	40,557
Ryanair Holdings PLC ADR	Ireland	Industrials	43,650	3,074	2,667
S&P Global Inc.	United States	Financials	10,316	4,491	7,207
Safran SA	France	Industrials	23,191	2,679	7,402
SAP AG	Germany	Information Technology	28,338	3,644	8,708
Shell PLC (GBP Shares)	Netherlands	Energy	137,047	5,096	6,043
The Sherwin-Williams Co.	United States	Materials	6,639	1,167	3,427
Siemens AG	Germany	Industrials	12,397	2,828	3,387
Sika AG	Switzerland	Materials	5,504	1,131	2,469
Sony Corp.	Japan	Consumer Discretionary	208,260	3,221	5,469
Source Energy Services Ltd.	Canada	Energy	94,759	142	1,080
Sun Life Financial Inc.	Canada	Financials	225,564	13,898	17,695
Suncor Energy Inc.	Canada	Energy	312,147	10,526	15,582
Taiwan Semiconductor Manufacturing Co. Ltd.	Taiwan	Information Technology	215,000	5,740	8,845
TC Energy Corp.	Canada	Energy	202,774	11,371	13,036
Teck Resources Ltd. Class B	Canada	Materials	103,610	4,604	7,319
TELUS Corp.	Canada	Communication Services	620,604	15,773	14,082
TELUS International CDA Inc.	Canada	Industrials	293,697	7,555	1,551
Texas Instruments Inc.	United States	Information Technology	8,612	1,332	2,406
Thermo Fisher Scientific Inc.	United States	Health Care	3,944	2,837	3,299
Thomson Reuters Corp.	Canada	Industrials	18,392	2,540	4,243
Toromont Industries Ltd.	Canada	Industrials	35,721	3,899	4,716
The Toronto-Dominion Bank	Canada	Financials	340,847	24,057	29,149
Tourmaline Oil Corp.	Canada	Energy	111,173	6,411	6,983
TransAlta Corp. Perp. Pfd. Series C	Canada	Utilities	30,046	565	595
TransAlta Corp. Pfd. Series A	Canada	Utilities	70,152	894	1,052
Union Pacific Corp.	United States	Industrials	14,145	3,919	4,715
UnitedHealth Group Inc.	United States	Health Care	7,856	5,510	6,212
Visa Inc. Class A	United States	Financials	19,908	2,788	7,402
Wal-Mart Stores Inc.	United States	Consumer Staples	58,752	3,946	6,416
Waste Connections Inc.	Canada	Industrials	15,251	3,677	3,687
WeWork Inc. Class A	United States	Real Estate	27,466	665	–
The Williams Companies Inc.	United States	Energy	98,980	4,264	6,111
Wolters Kluwer NV	Netherlands	Industrials	14,373	1,543	3,277
WSP Global Inc. Subscription Receipt	Canada	Industrials	8,028	1,642	1,912
Total equities				693,661	962,202
EXCHANGE-TRADED FUNDS/NOTES					
iShares S&P/TSX Global Gold Index ETF	United States	Exchange-Traded Funds/Notes	238,372	4,098	5,518
² Mackenzie Global High Yield Fixed Income ETF	Canada	Exchange-Traded Funds/Notes	5,520,414	112,328	99,809
² Mackenzie Global Sustainable Bond ETF	Canada	Exchange-Traded Funds/Notes	314,000	6,308	5,652
Total exchange-traded funds/notes				122,734	110,979
MUTUAL FUNDS					
³ Mackenzie Credit Absolute Return Fund Series R	Canada	Mutual Funds	1,697,135	16,988	14,858
³ Mackenzie Global Corporate Fixed Income Fund Series R	Canada	Mutual Funds	776,684	7,768	7,986
³ Mackenzie Global Tactical Bond Fund Series R	Canada	Mutual Funds	1,059,963	10,373	8,633
³ Mackenzie High Quality Floating Rate Fund Series R	Canada	Mutual Funds	1,159,656	11,597	11,618
³ Mackenzie North American Corporate Bond Fund Series R	Canada	Mutual Funds	470,389	4,958	4,518
Total mutual funds				51,684	47,613

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2024

Investment Name	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
PRIVATE FUNDS					
⁴ Sagard Credit Partners II LP	Canada	Financials	1,060	5,414	5,619
Total private funds				<u>5,414</u>	<u>5,619</u>
Transaction costs				(788)	–
Total investments				<u>1,442,273</u>	<u>1,708,123</u>
Derivative instruments (see schedule of derivative instruments)					3,187
Cash and cash equivalents					27,579
Other assets less liabilities					4,567
Net assets attributable to securityholders					<u>1,743,456</u>

¹ The issuer of this security is related to Mackenzie. See Note 1.

² This exchange-traded fund is managed by Mackenzie.

³ This fund is managed by Mackenzie.

⁴ This fund is managed by Sagard Holdings Inc., an affiliate of Mackenzie.

MACKENZIE STRATEGIC INCOME FUND

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SUMMARY OF INVESTMENT PORTFOLIO

SEPTEMBER 30, 2024

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Equities	55.7
Bonds	40.9
Cash and cash equivalents	1.9
Other assets (liabilities)	1.2
Private funds	0.3

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
Canada	49.4
United States	33.6
Germany	2.6
Other	2.1
Cash and cash equivalents	1.9
United Kingdom	1.7
France	1.4
Japan	1.3
Other assets (liabilities)	1.2
Netherlands	1.0
Ireland	1.0
Switzerland	0.8
Taiwan	0.5
Sweden	0.4
India	0.4
Luxembourg	0.4
Singapore	0.3

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	33.4
Financials	14.6
Information technology	7.2
Energy	6.7
Industrials	6.7
Materials	5.0
Foreign government bonds	4.3
Consumer staples	3.6
Consumer discretionary	3.4
Health care	3.3
Communication services	2.5
Other	2.4
Cash and cash equivalents	1.9
Utilities	1.9
Term loans	1.6
Other assets (liabilities)	1.2
Private funds	0.3

MARCH 31, 2024

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Equities	54.9
Bonds	42.7
<i>Bonds</i>	42.5
<i>Long bond futures</i>	0.2
<i>Short bond futures</i>	–
Cash and cash equivalents	1.4
Other assets (liabilities)	0.7
Private funds	0.3
Purchased swap options	–

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
Canada	48.5
United States	32.9
Germany	2.8
Other	2.5
Mexico	1.9
France	1.7
Cash and cash equivalents	1.4
Netherlands	1.4
Japan	1.3
Ireland	1.3
United Kingdom	1.0
Switzerland	0.7
Other assets (liabilities)	0.7
Denmark	0.5
Taiwan	0.5
Brazil	0.5
Luxembourg	0.4

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	34.1
Financials	14.1
Information technology	7.1
Energy	6.9
Industrials	6.5
Foreign government bonds	5.2
Materials	4.7
Consumer staples	3.7
Consumer discretionary	3.6
Health care	3.5
Communication services	2.4
Other	2.3
Utilities	1.6
Term loans	1.5
Cash and cash equivalents	1.4
Other assets (liabilities)	0.7
Real estate	0.7

The effective allocation shows the portfolio, regional or sector exposure of the Fund calculated by combining its direct and indirect investments.

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

SCHEDULE OF DERIVATIVE INSTRUMENTS

as at September 30, 2024

Schedule of Forward Currency Contracts

Counterparty Credit Rating	Currency to be Received (\$ 000)		Currency to be Delivered (\$ 000)		Settlement Date	Contract Cost (\$ 000)	Current Fair Value (\$ 000)	Unrealized Gains (\$ 000)	Unrealized Losses (\$ 000)
A	69,281	CAD	(50,727)	USD	Oct. 11, 2024	(69,281)	(68,585)	696	–
A	13,741	CAD	(10,061)	USD	Oct. 11, 2024	(13,741)	(13,603)	138	–
A	63,053	CAD	(45,901)	USD	Oct. 18, 2024	(63,053)	(62,052)	1,001	–
A	2,776	CAD	(2,020)	USD	Oct. 18, 2024	(2,776)	(2,731)	45	–
A	38,492	CAD	(28,013)	USD	Oct. 18, 2024	(38,492)	(37,870)	622	–
A	1,878	CAD	(1,384)	USD	Oct. 18, 2024	(1,878)	(1,871)	7	–
A	699	CAD	(466)	EUR	Oct. 25, 2024	(699)	(702)	–	(3)
A	13,213	CAD	(9,694)	USD	Oct. 25, 2024	(13,213)	(13,103)	110	–
A	4,985	CAD	(3,652)	USD	Oct. 25, 2024	(4,985)	(4,936)	49	–
A	5,154	CAD	(3,741)	USD	Oct. 25, 2024	(5,154)	(5,057)	97	–
A	19,682	CAD	(14,284)	USD	Nov. 8, 2024	(19,682)	(19,301)	381	–
A	788	CAD	(572)	USD	Nov. 8, 2024	(788)	(773)	15	–
A	3,592	CAD	(2,607)	USD	Nov. 8, 2024	(3,592)	(3,523)	69	–
A	2,743	CAD	(2,028)	USD	Nov. 8, 2024	(2,743)	(2,740)	3	–
A	1,448	CAD	(967)	EUR	Nov. 15, 2024	(1,448)	(1,457)	–	(9)
A	7,226	CAD	(4,825)	EUR	Nov. 15, 2024	(7,226)	(7,270)	–	(44)
A	402	CAD	(269)	EUR	Nov. 15, 2024	(402)	(405)	–	(3)
A	11,865	CAD	(8,802)	USD	Nov. 15, 2024	(11,865)	(11,892)	–	(27)
A	15,751	CAD	(10,509)	EUR	Nov. 22, 2024	(15,751)	(15,836)	–	(85)
A	9,178	CAD	(6,762)	USD	Nov. 22, 2024	(9,178)	(9,134)	44	–
A	15,217	CAD	(11,205)	USD	Nov. 22, 2024	(15,217)	(15,136)	81	–
Total forward currency contracts								3,358	(171)
Total Derivative assets									3,358
Total Derivative liabilities									(171)

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

NOTES TO FINANCIAL STATEMENTS

1. Fiscal Periods and General Information

The information provided in these financial statements and notes thereto is for the six-month periods ended or as at September 30, 2024 and 2023, except for the comparative information presented in the Statements of Financial Position and notes thereto, which is as at March 31, 2024. In the year a Fund or series is established or reinstated, 'period' represents the period from inception or reinstatement. Where a series of a Fund was terminated during either period, the information for the series is provided up to close of business on the termination date. Refer to Note 10 (a) for the formation date of the Fund and the inception date of each series.

The Fund is organized as an open-ended mutual fund trust established under the laws of the Province of Ontario pursuant to a Declaration of Trust as amended and restated from time to time. The address of the Fund's registered office is 180 Queen Street West, Toronto, Ontario, Canada. The Fund is authorized to issue an unlimited number of units (referred to as "security" or "securities") of multiple series. Series of the Fund are available for sale under Simplified Prospectus or exempt distribution options.

Mackenzie Financial Corporation ("Mackenzie") is the manager of the Fund and is wholly owned by IGM Financial Inc., a subsidiary of Power Corporation of Canada. Canada Life Investment Management Ltd. ("CLIML") is wholly owned by The Canada Life Assurance Company ("Canada Life"), a subsidiary of Power Corporation of Canada. Investments in companies within the Power Group of companies held by the Fund are identified in the Schedule of Investments.

2. Basis of Preparation and Presentation

These unaudited interim financial statements ("financial statements") have been prepared in accordance with IFRS Accounting Standards ("IFRS"), including international Accounting Standard ("IAS") 34, *Interim Financial Reporting*, as issued by the International Accounting Standards Board ("IASB"). These financial statements were prepared using the same accounting policies, critical accounting judgements and estimates as applied in the Fund's most recent audited annual financial statements for the year ended March 31, 2024. A summary of the Fund's material accounting policies under IFRS is presented in Note 3.

These financial statements are presented in Canadian dollars, which is the Fund's functional and presentation currency, and rounded to the nearest thousand unless otherwise indicated. These financial statements are prepared on a going concern basis using the historical cost basis, except for financial instruments that have been measured at fair value.

These financial statements were authorized for issue by the Board of Directors of Mackenzie Financial Corporation on November 12, 2024.

3. Material Accounting Policies

(a) Financial instruments

Financial instruments include financial assets and liabilities such as debt and equity securities, investment funds and derivatives. The Fund classifies and measures financial instruments in accordance with IFRS 9, *Financial Instruments* ("IFRS 9"). Upon initial recognition, financial instruments are classified as fair value through profit or loss ("FVTPL"). All financial instruments are recognized in the Statement of Financial Position when the Fund becomes a party to the contractual requirements of the instrument. Financial assets are derecognized when the right to receive cash flows from the instrument has expired or the Fund has transferred substantially all risks and rewards of ownership. Financial liabilities are derecognized when the obligation is discharged, cancelled or expires. Investment purchase and sale transactions are recorded as of the trade date.

Financial instruments are subsequently measured at FVTPL with changes in fair value recognized in the Statement of Comprehensive Income – Other changes in fair value of investments and other net assets – Net unrealized gain (loss).

The cost of investments is determined on a weighted average cost basis.

Realized and unrealized gains and losses on investments are calculated based on the weighted average cost of investments and exclude commissions and other portfolio transaction costs, which are separately reported in the Statement of Comprehensive Income – Commissions and other portfolio transaction costs.

Gains and losses arising from changes in the fair value of the investments are included in the Statement of Comprehensive Income for the period in which they arise.

The Fund accounts for its holdings in unlisted open-ended investment funds, private funds ("Underlying Funds") and Exchange-Traded Funds ("ETFs"), if any, at FVTPL. For private funds, the Manager will rely on the valuations provided by the managers of the private funds, which represents the Fund's proportionate share of the net assets of these private funds. The Fund's investment in Underlying Funds and ETFs, if any, is presented in the Schedule of Investments at fair value which represents the Fund's maximum exposure on these investments.

The Fund's redeemable securities contain multiple dissimilar contractual obligations and entitle securityholders to the right to redeem their interest in the Fund for cash equal to their proportionate share of the net asset value of the Fund and therefore meet the criteria for classification as financial liabilities under IAS 32 *Financial Instruments: Presentation*. The Fund's obligation for net assets attributable to securityholders is presented at the redemption amount.

IAS 7, *Statement of Cash Flows*, requires disclosures related to changes in liabilities and assets, such as the securities of the Fund, arising from financing activities. Changes in securities of the Fund, including both changes from cash flows and non-cash changes, are included in the Statement of Changes in Financial Position. Any changes in the securities not settled in cash as at the end of the period are presented as either Accounts receivable for securities issued or Accounts payable for securities redeemed in the Statement of Financial Position. These accounts receivable and accounts payable amounts typically settle shortly after period-end.

(b) Fair value measurement

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date.

MACKENZIE STRATEGIC INCOME FUND

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NOTES TO FINANCIAL STATEMENTS

3. Material Accounting Policies (cont'd)

(b) Fair value measurement (cont'd)

Investments listed on a public securities exchange or traded on an over-the-counter market, including ETFs, are valued on the basis of the last traded market price or closing price recorded by the security exchange on which the security is principally traded, where this price falls within the quoted bid-ask spread for the investment. In circumstances where this price is not within the bid-ask spread, Mackenzie determines the point within the bid-ask spread that is most representative of fair value based on the specific facts and circumstances. Mutual fund securities of an underlying fund are valued on a business day at the price calculated by the manager of such underlying fund in accordance with the 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 and short-term investments are reported at fair value which closely approximates their amortized cost due to their nature of being highly liquid and having short terms to maturity. Bank overdraft positions are presented under current liabilities as bank indebtedness in the Statement of Financial Position. Short-term investments that are not considered cash equivalents are separately disclosed in the Schedule of Investments.

The Fund may use derivatives (such as written options, futures, forward contracts, swaps or customized derivatives) to hedge against losses caused by changes in securities prices, interest rates or exchange rates. The Fund may also use derivatives for non-hedging purposes in order to invest indirectly in securities or financial markets, to gain exposure to other currencies, to seek to generate additional income, and/or for any other purpose considered appropriate by the Fund's portfolio manager(s), provided that the use of the derivative is consistent with the Fund's investment objectives. Any use of derivatives will comply with Canadian mutual fund laws, subject to the regulatory exemptions granted to the Fund, as applicable.

Valuations of derivative instruments are carried out daily, using normal exchange reporting sources for exchange-traded derivatives and specific broker enquiry for over-the-counter derivatives.

The value of forward contracts is the gain or loss that would be realized if, on the valuation date, the positions were to be closed out. The change in value of forward contracts is included in the Statement of Comprehensive Income – Other changes in fair value of investments and other net assets – Net unrealized gain (loss).

The daily fluctuation of futures contracts or swaps, along with daily cash settlements made by the Fund, where applicable, are equal to the change in unrealized gains or losses that are best determined at the settlement price. These unrealized gains or losses are recorded and reported as such until the Fund closes out the contract or the contract expires. Margin paid or deposited in respect of futures contracts or swaps is reflected as a receivable in the Statement of Financial Position – Margin on derivatives. Any change in the variation margin requirement is settled daily.

Premiums paid for purchasing an option are recorded in the Statement of Financial Position – Investments at fair value.

Premiums received from writing options are included in the Statement of Financial Position as a liability and subsequently adjusted daily to fair value. If a written option expires unexercised, the premium received is recognized as a realized gain. If a written call option is exercised, the difference between the proceeds of the sale plus the value of the premium, and the cost of the security is recognized as a realized gain or loss. If a written put option is exercised, the cost of the security acquired is the exercise price of the option less the premium received.

Refer to the Schedule of Derivative Instruments and Schedule of Options Purchased/Written, as applicable, included in the Schedule of Investments for a listing of derivative and options positions as at September 30, 2024.

The Fund categorizes the fair value of its assets and liabilities into three categories, which are differentiated based on the observable nature of the inputs and extent of estimation required.

Level 1 – Unadjusted quoted prices in active markets for identical assets or liabilities;

Level 2 – Inputs other than quoted prices that are observable for the asset or liability either directly or indirectly. Examples of Level 2 valuations include quoted prices for similar securities, quoted prices on inactive markets and from recognized investment dealers, and the application of factors derived from observable data to non-North American quoted prices in order to estimate the impact of differences in market closing times.

Financial instruments classified as Level 2 investments are valued based on the prices provided by an independent reputable pricing services company who prices the securities based on recent transactions and quotes received from market participants and through incorporating observable market data and using standard market convention practices. Short-term investments classified as Level 2 investments are valued based on amortized cost plus accrued interest which closely approximates fair value.

The estimated fair values for these securities may be different from the values that would have been used had a ready market for the investment existed; and

Level 3 – Inputs that are not based on observable market data.

The inputs are considered observable if they are developed using market data, such as publicly available information about actual events or transactions, and that reflect the assumption that market participants would use when pricing the asset or liability.

See Note 10 for the fair value classifications of the Fund.

(c) Income recognition

Interest income for distribution purposes represents the coupon interest received by the Fund which is accounted for on an accrual basis. The Fund does not amortize premiums paid or discounts received on the purchase of fixed income securities except for zero coupon bonds, which are amortized on a straight-line basis. Dividends are accrued as of the ex-dividend date. Unrealized gains or losses on investments, realized gains or losses on the sale of investments, including foreign exchange gains or losses on such investments, are calculated on a weighted average cost basis. Distributions received from an underlying fund are included in interest income, dividend income, realized gains (losses) on sale of investments or fee rebate income, as appropriate, on the ex-dividend or distribution date.

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

MACKENZIE STRATEGIC INCOME FUND

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NOTES TO FINANCIAL STATEMENTS

3. Material Accounting Policies (cont'd)

(d) Commissions and other portfolio transaction costs

Commissions and other portfolio transaction costs are costs incurred to acquire, issue or dispose of financial assets or liabilities. They include fees and commissions paid to agents, exchanges, brokers, dealers and other intermediaries. The total brokerage commissions incurred by the Fund in connection with portfolio transactions for the periods, together with other transaction charges, is disclosed in the Statements of Comprehensive Income. Brokerage business is allocated to brokers based on the best net result for the Fund. Subject to this criteria, commissions may be paid to brokerage firms which provide (or pay for) certain services, other than order execution, which may include investment research, analysis and reports, and databases or software in support of these services. Where applicable and ascertainable, the value of these services generated during the periods is disclosed in Note 10. The value of certain proprietary services provided by brokers cannot be reasonably estimated.

(e) Securities lending, repurchase and reverse repurchase transactions

The Fund is permitted to enter into securities lending, repurchase and reverse repurchase transactions as set out in the Fund's Simplified Prospectus. These transactions involve the temporary exchange of securities for collateral with a commitment to redeliver the same securities on a future date.

Income is earned from these transactions in the form of fees paid by the counterparty and, in certain circumstances, interest paid on cash or securities held as collateral. Income earned from these transactions is included in the Statement of Comprehensive Income and recognized when earned. Securities lending transactions are administered by The Bank of New York Mellon (the "Securities Lending Agent"). The value of cash or securities held as collateral must be at least 102% of the fair value of the securities loaned, sold or purchased.

Note 10 summarizes the details of securities loaned and collateral received as at the end of period, as well as a reconciliation of securities lending income during the period, if applicable. Collateral received is comprised of debt obligations of the Government of Canada and other countries, Canadian provincial and municipal governments, and financial institutions.

(f) Offsetting

Financial assets and liabilities are offset and the net amount reported in the Statement of Financial Position only when there is a legally enforceable right to offset the recognized amounts and there is an intention to settle on a net basis, or to realize the asset and settle the liability simultaneously. In the normal course of business, the Fund enters into various master netting agreements or similar agreements that do not meet the criteria for offsetting in the Statement of Financial Position but still allow for the related amounts to be set off in certain circumstances, such as bankruptcy or termination of the contracts. Note 10 summarizes the details of such offsetting, if applicable, subject to master netting arrangements or other similar agreements and the net impact to the Statements of Financial Position if all such rights were exercised.

Income and expenses are not offset in the Statement of Comprehensive Income unless required or permitted to by an accounting standard, as specifically disclosed in the IFRS policies of the Fund.

(g) Currency

The functional and presentation currency of the Fund is Canadian dollars. Foreign currency purchases and sales of investments and foreign currency dividend and interest income and expenses are translated to Canadian dollars at the rate of exchange prevailing at the time of the transactions.

Foreign exchange gains (losses) on purchases and sales of foreign currencies are included in the Statement of Comprehensive Income – Other changes in fair value of investments and other net assets – Net realized gain (loss).

The fair value of investments and other assets and liabilities, denominated in foreign currencies, are translated to Canadian dollars at the rate of exchange prevailing on each business day.

(h) Net assets attributable to securityholders per security

Net assets attributable to securityholders per security is computed by dividing the net assets attributable to securityholders of a series of securities on a business day by the total number of securities of the series outstanding on that day.

(i) Net asset value per security

The daily Net Asset Value ("NAV") of an investment fund may be calculated without reference to IFRS as per the Canadian Securities Administrators' ("CSA") regulations. The difference between NAV and Net assets attributable to securityholders (as reported in the financial statements), if any, is mainly due to differences in fair value of investments and other financial assets and liabilities and is disclosed in Note 10, if applicable.

(j) Increase (decrease) in net assets attributable to securityholders from operations per security

Increase (decrease) in net assets attributable to securityholders from operations per security in the Statement of Comprehensive Income represents the increase (decrease) in net assets attributable to securityholders from operations for the period, divided by the weighted average number of securities outstanding during the period.

(k) Mergers

In a fund merger, the Fund acquires all of the assets and assumes all of the liabilities of the terminating fund at fair value in exchange for securities of the Fund on the effective date of the merger.

(l) Future accounting changes

The Fund has determined there are no material implications to the Fund's financial statements arising from IFRS issued but not yet effective.

MACKENZIE STRATEGIC INCOME FUND

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NOTES TO FINANCIAL STATEMENTS

4. Critical Accounting Estimates and Judgments

The preparation of these financial statements requires management to make estimates and assumptions that primarily affect the valuation of investments. Estimates and assumptions are reviewed on an ongoing basis. Actual results may differ from these estimates.

The following discusses the most significant accounting judgments and estimates made in preparing the financial statements:

Use of Estimates

Fair value of securities not quoted in an active market

The Fund may hold financial instruments that are not quoted in active markets and are valued using valuation techniques that make use of observable data, to the extent practicable. Various valuation techniques are utilized, depending on a number of factors, including comparison with similar instruments for which observable market prices exist and recent arm's length market transactions. Key inputs and assumptions used are company specific and may include estimated discount rates and expected price volatilities. Changes in key inputs, could affect the reported fair value of these financial instruments held by the Fund.

Use of Judgments

Classification and measurement of investments

In classifying and measuring financial instruments held by the Fund, Mackenzie is required to make significant judgments in order to determine the most appropriate classification in accordance with IFRS 9. Mackenzie has assessed the Fund's business model, the manner in which all financial instruments are managed and performance evaluated as a group on a fair value basis, and concluded that FVTPL in accordance with IFRS 9 provides the most appropriate measurement and presentation of the Fund's financial instruments.

Functional currency

The Fund's functional and presentation currency is the Canadian dollar, which is the currency considered to best represent the economic effects of the Fund's underlying transactions, events and conditions taking into consideration the manner in which securities are issued and redeemed and how returns and performance by the Fund are measured.

Interest in unconsolidated structured entities

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

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

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

5. Income Taxes

The Fund qualifies as a mutual fund trust under the provisions of the Income Tax Act (Canada) and, accordingly, is subject to tax on its income including net realized capital gains in the taxation year, which is not paid or payable to its securityholders as at the end of the taxation year. The Fund maintains a December year-end for tax purposes. The Fund may be subject to withholding taxes on foreign income. In general, the Fund treats withholding tax as a charge against income for tax purposes. The Fund will distribute sufficient amounts from net income for tax purposes, as required, so that the Fund will not pay income taxes other than refundable tax on capital gains, if applicable.

Losses of the Fund cannot be allocated to investors and are retained in the Fund for use in future years. Non-capital losses may be carried forward up to 20 years to reduce taxable income and realized capital gains of future years. Capital losses may be carried forward indefinitely to reduce future realized capital gains. Refer to Note 10 for the Fund's loss carryforwards.

6. Management Fees and Operating Expenses

Mackenzie is paid a management fee for managing the investment portfolio, providing investment analysis and recommendations, making investment decisions, making brokerage arrangements relating to the purchase and sale of the investment portfolio and making arrangements with registered dealers for the purchase and sale of securities of the Fund by investors. The management fee is calculated on each series of securities of the Fund as a fixed annual percentage of the daily net asset value of the series.

Each series of the Fund, except B-Series, is charged a fixed rate annual administration fee ("Administration Fee") and in return, Mackenzie bears all of the operating expenses of the Fund, other than certain specified fund costs. The Administration Fee is calculated on each series of securities of the Fund as a fixed annual percentage of the daily net asset value of the series.

Other fund costs include taxes (including, but not limited to GST/HST and income tax), interest and borrowing costs, all fees and expenses of the Mackenzie Funds' Independent Review Committee ("IRC"), costs of complying with the regulatory requirement to produce Fund Facts, fees paid to external service providers associated with tax reclaims, refunds or the preparation of foreign tax reports on behalf of the Funds, new fees related to external services that were not commonly charged in the Canadian mutual fund industry and introduced after the date of the most recently filed simplified prospectus, and the costs of complying with any new regulatory requirements, including, without limitation, any new fees introduced after the date of the most recently filed simplified prospectus.

All expenses relating to the operation of the Fund attributable to B-Series securities will be charged to that particular series. Operating expenses include legal, audit, transfer agent, custodian, administration and trustee services, cost of financial reporting and Simplified Prospectus printing, regulatory filing fees and other miscellaneous expenses specifically attributable to the B-Series securities and any applicable taxes.

MACKENZIE STRATEGIC INCOME 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, 2024 and 2023 and securities issued, reinvested and redeemed for the periods are presented in the Statement of Changes in Financial Position. Mackenzie manages the capital of the Fund in accordance with the investment objectives as discussed in Note 10.

8. Financial Instruments Risk

i. Risk exposure and management

The Fund's investment activities expose it to a variety of financial risks, as defined in IFRS 7, *Financial Instruments: Disclosures* ("IFRS 7"). The Fund's exposure to financial risks is concentrated in its investments, which are presented in the Schedule of Investments, as at September 30, 2024, grouped by asset type, with geographic and sector information.

Mackenzie seeks to minimize potential adverse effects of financial risks on the Fund's performance by employing professional, experienced portfolio advisors, by monitoring the Fund's positions and market events daily, by diversifying the investment portfolio within the constraints of the Fund's investment objectives, and where applicable, by using derivatives to hedge certain risk exposures. To assist in managing risks, Mackenzie also maintains a governance structure that oversees the Fund's investment activities and monitors compliance with the Fund's stated investment strategy, internal guidelines, and securities regulations.

ii. Liquidity risk

Liquidity risk arises when the Fund encounters difficulty in meeting its financial obligations as they become due. The Fund is exposed to liquidity risk due to potential daily cash redemptions of redeemable securities. In order to monitor the liquidity of its assets, the Fund utilizes a liquidity risk management program that calculates the number of days to convert the investments held by the Fund into cash using a multi-day liquidation approach. This liquidity risk analysis assesses the Fund's liquidity against predetermined minimum liquidity percentages established for different time periods and is monitored quarterly. In addition, the Fund has the ability to borrow up to 5% of its net assets for the purposes of funding redemptions.

In order to comply with securities regulations, the Fund must maintain at least 85% of its assets in liquid investments (i.e., investments that can be readily sold).

iii. Currency risk

Currency risk is the risk that financial instruments which are denominated or exchanged in a currency other than the Canadian dollar, which is the Fund's functional currency, will fluctuate due to changes in exchange rates. Generally, foreign denominated investments increase in value when the value of the Canadian dollar (relative to foreign currencies) falls. Conversely, when the value of the Canadian dollar rises relative to foreign currencies, the values of foreign denominated investments fall.

Note 10 indicates the foreign currencies, if applicable, to which the Fund had significant exposure, including both monetary and non-monetary financial instruments, and illustrates the potential impact, in Canadian dollar terms, to the Fund's net assets had the Canadian dollar strengthened or weakened by 5% relative to all foreign currencies, all other variables held constant. In practice, the actual trading results may differ and the difference could be material.

The Fund's sensitivity to currency risk illustrated in Note 10 includes potential indirect impacts from underlying funds and ETFs in which the Fund invests, and/or derivative contracts including forward currency contracts. Other financial assets and liabilities (including dividends and interest receivable, and receivables/payables for investments sold/purchased) that are denominated in foreign currencies do not expose the Fund to significant currency risk.

iv. Interest rate risk

Interest rate risk arises on interest-bearing financial instruments. The Fund is exposed to the risk that the value of interest-bearing financial instruments will fluctuate due to changes in the prevailing levels of market interest rates. Generally, these securities increase in value when interest rates fall and decrease in value when interest rates rise.

If significant, Note 10 summarizes the Fund's interest-bearing financial instruments by remaining term to maturity and illustrates the potential impact to the Fund's net assets had prevailing interest rates increased or decreased by 1%, assuming a parallel shift in the yield curve, all other variables held constant. The Fund's sensitivity to interest rate changes was estimated using weighted average duration. In practice, the actual trading results may differ and the difference could be material.

The Fund's sensitivity to interest rate risk illustrated in Note 10 includes potential indirect impacts from underlying funds and ETFs in which the Fund invests, and/or derivative contracts. Cash and cash equivalents and other money market instruments are short term in nature and are not generally subject to significant amounts of interest rate risk.

v. Other price risk

Other price risk is the risk that the value of financial instruments will fluctuate as a result of changes in market prices (other than those arising from interest rate risk or currency risk), whether caused by factors specific to an individual investment, its issuer, or all factors affecting all instruments traded in a market or market segment. All investments present a risk of loss of capital. This risk is managed through a careful selection of investments and other financial instruments within the parameters of the investment strategies. Except for certain derivative contracts, the maximum risk resulting from financial instruments is equivalent to their fair value. The maximum risk of loss on certain derivative contracts such as forwards, swaps, and futures contracts is equal to their notional values. In the case of written call (put) options and short futures contracts, the loss to the Fund continues to increase, theoretically without limit, as the fair value of the underlying interest increases (decreases). However, these instruments are generally used within the overall investment management process to manage the risk from the underlying investments and do not typically increase the overall risk of loss to the Fund. This risk is mitigated by ensuring that the Fund holds a combination of the underlying interest, cash cover and/or margin that is equal to or greater than the value of the derivative contract.

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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
CZK	Czech koruna	KOR	South Korean won	SEK	Swedish krona
CLP	Chilean peso	MXN	Mexican peso	SGD	Singapore dollars
CNY	Chinese yuan	MYR	Malaysian ringgit	THB	Thailand baht
COP	Colombian peso	NGN	Nigerian naira	TRL	Turkish lira
DKK	Danish krone	NOK	Norwegian krona	USD	United States dollars
EGP	Egyptian pound	NTD	New Taiwan dollar	VND	Vietnamese dong
EUR	Euro	NZD	New Zealand dollars	ZAR	South African rand
GBP	United Kingdom pounds	PEN	Peruvian nuevo sol	ZMW	Zambian kwacha
GHS	Ghana Cedi	PHP	Philippine peso		
HKD	Hong Kong dollars	PKR	Pakistani rupee		

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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: November 30, 2005

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

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

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

Series F and Series F8 securities are offered to investors who are enrolled in a dealer-sponsored fee-for-service or wrap program, who are subject to an asset-based fee rather than commissions on each transaction and who invest at least \$500 (\$5,000 for Series F8); they are also available to employees of Mackenzie and its subsidiaries, and directors of Mackenzie. Investors in Series F and Series F8 securities also want to receive a monthly cash flow of 5% or 8% per year, respectively.

Series FB securities are offered to retail investors investing a minimum of \$500. Investors are required to negotiate their advisor service fee, which cannot exceed 1.50%, with their financial advisor. Investors in Series FB securities also want to receive a monthly cash flow of 5% per year.

Series O securities are offered only to investors investing a minimum of \$500,000 who are enrolled in Mackenzie Portfolio Architecture Service or Open Architecture Service; certain institutional investors; investors in a qualified group plan, and certain qualifying employees of Mackenzie and its subsidiaries. Investors in Series O securities also want to receive a monthly cash flow of 5% per year.

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

Series PWFB securities are offered through our Private Wealth Solutions to certain high net worth investors who invest a minimum of \$100,000. Investors are required to negotiate their advisor service fee, which cannot exceed 1.50%, with their financial advisor. Investors in Series PWFB securities also want to receive a monthly cash flow of 5% per year.

Series PWR securities are offered through our Private Wealth Solutions to certain high net worth investors who invest a minimum of \$100,000 in a Registered Disability Savings Plan offered by Mackenzie.

Series PWX and Series PWX8 securities are offered through our Private Wealth Solutions to certain high net worth investors who invest a minimum of \$100,000. Investors are required to negotiate their advisor service fee, which cannot exceed 1.50%, with their financial advisor. Investors in Series PWX and Series PWX8 securities also want to receive a monthly cash flow of 5% or 8% per year, respectively.

Series R securities are offered only to other funds managed by Mackenzie on a non-prospectus basis in connection with fund-of-fund arrangements.

Series DZ, Series F5, Series GF, Series GF8, Series GLF, Series GO, Series GPW, Series GPWFB, Series GPWT8, Series GPWX, Series GW, Series GP Series J5 and Series T5 securities were created specifically for the purpose of implementing mergers affecting the Fund and are not available for sale.

Series J securities are no longer available for sale.

Series Distributed by LBC Financial Services Inc. (1360 René-Lévesque Blvd. West, 13th Floor, Montréal, Québec H3G 0A9; 1-800-522-1846; www.laurentianbank.ca/mackenzie)

Series LB, Series LW, Series LW5 and Series LX securities are no longer available for sale, except for additional purchases by investors who have held these securities since December 11, 2017.

Series LF securities were created specifically for the purpose of implementing mergers affecting the Fund and are not available for sale except for additional purchases by investors who have held these securities since November 25, 2021.

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 and low-load 3 purchase option (collectively the "deferred sales charge purchase options") may continue to be held in investor accounts. Investors may switch from securities of a Mackenzie fund previously purchased under these deferred sales charge purchase options to securities of other Mackenzie funds, under the same purchase option, until such time as the redemption schedule has expired. For further details, please refer to the Fund's Simplified Prospectus and Fund Facts.

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

NOTES TO FINANCIAL STATEMENTS

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

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

Series	Inception/ Reinstatement Date	Management Fee	Administration Fee
Series A	December 19, 2005	1.85%	0.21%
Series AR	October 17, 2013	1.85%	0.24%
Series B	May 9, 2013	1.85%	0.21%
Series D	January 17, 2014	0.85%	0.16%
Series DZ	August 13, 2019	1.50%	0.24%
Series F	December 20, 2005	0.70%	0.15%
Series F5	July 30, 2021	0.70%	0.15%
Series F8	July 18, 2013	0.70%	0.15%
Series FB	October 26, 2015	0.85%	0.21%
Series GF	June 17, 2023	0.60%	0.15%
Series GF8	June 17, 2023	0.60%	0.15%
Series GLF	June 17, 2023	0.60%	0.15%
Series GO	June 17, 2023	–	0.15%
Series GPW	June 17, 2023	1.60%	–
Series GPWFB	June 17, 2023	0.60%	0.15%
Series GPWT8	June 17, 2023	1.60%	0.15%
Series GPWX	June 17, 2023	–	0.15%
Series GW	June 17, 2023	1.60%	0.15%
Series J	November 29, 2010	1.55%	0.20%
Series J5	July 30, 2021	1.55%	0.27%
Series O	October 16, 2009	– ⁽¹⁾	n/a
Series PW	October 9, 2013	1.70%	0.15%
Series PWB	April 3, 2017	1.70%	0.15%
Series PWFB	April 3, 2017	0.70%	0.15%
Series PWR	April 1, 2019	1.70%	0.15%
Series PWT8	November 4, 2013	1.70%	0.15%
Series PWX	October 22, 2013	– ⁽²⁾	– ⁽²⁾
Series PWX8	November 4, 2013	– ⁽²⁾	– ⁽²⁾
Series R	June 6, 2023 ⁽³⁾	n/a	n/a
Series T5	July 30, 2021	1.85%	0.21%
Series T8	May 9, 2013	1.85%	0.21%
Series LB	December 12, 2012	1.85%	0.21%
Series LF	December 16, 2021	0.70%	0.15%
Series LW	December 1, 2017	1.70%	0.15%
Series LW5	December 1, 2017	1.70%	0.15%
Series LX	February 3, 2012	1.85%	0.21%

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

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

(3) The series' original start date was July 3, 2007. All securities in the series were redeemed on September 24, 2021. The series was reinstated at a price of \$10.00 per security on June 6, 2023.

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

NOTES TO FINANCIAL STATEMENTS

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

(b) Tax Loss Carryforwards

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

(c) Securities Lending

	September 30, 2024	March 31, 2024
	(\$)	(\$)
Value of securities loaned	55,413	43,440
Value of collateral received	58,516	45,820

	September 30, 2024		September 30, 2023	
	(\$)	(%)	(\$)	(%)
Gross securities lending income	64	100.0	119	100.0
Tax withheld	(6)	(9.4)	(13)	(10.9)
	58	90.6	106	89.1
Payments to securities lending agent	(10)	(15.6)	(19)	(16.0)
Securities lending income	48	75.0	87	73.1

(d) Commissions

	(\$)
September 30, 2024	41
September 30, 2023	56

(e) Risks Associated with Financial Instruments

i. Risk exposure and management

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

ii. Currency risk

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

Currency	September 30, 2024				Impact on net assets			
	Investments (\$)	Cash and Short-Term Investments (\$)	Derivative Instruments (\$)	Net Exposure* (\$)	Strengthened by 5%		Weakened by 5%	
					(\$)	%	(\$)	%
USD	600,543	4,996	(272,307)	333,232				
EUR	75,229	5	(25,670)	49,564				
GBP	30,863	–	–	30,863				
JPY	21,966	–	–	21,966				
CHF	13,320	–	–	13,320				
NTD	8,845	–	–	8,845				
SEK	7,730	–	–	7,730				
SGD	5,721	–	–	5,721				
DKK	4,887	4	–	4,891				
INR	4,554	–	–	4,554				
BRL	3,135	–	–	3,135				
Total	776,793	5,005	(297,977)	483,821				
% of Net Assets	44.6	0.3	(17.1)	27.8				
Total currency rate sensitivity					(24,881)	(1.4)	24,881	1.4

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

NOTES TO FINANCIAL STATEMENTS

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

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

ii. Currency risk (cont'd)

Currency	March 31, 2024				Impact on net assets			
	Investments (\$)	Cash and Short-Term Investments (\$)	Derivative Instruments (\$)	Net Exposure* (\$)	Strengthened by 5%		Weakened by 5%	
					(\$)	%	(\$)	%
USD	587,443	13,731	(269,060)	332,114				
EUR	88,380	(57)	(26,410)	61,913				
JPY	22,788	(163)	(42)	22,583				
GBP	22,125	–	–	22,125				
MXN	30,647	–	(18,542)	12,105				
CHF	11,650	–	–	11,650				
DKK	9,475	–	–	9,475				
NTD	8,835	66	–	8,901				
SGD	4,713	–	–	4,713				
SEK	4,300	–	–	4,300				
BRL	3,963	–	–	3,963				
INR	3,825	–	–	3,825				
CNY	1,368	542	–	1,910				
Total	799,512	14,119	(314,054)	499,577				
% of Net Assets	46.2	0.8	(18.2)	28.8				
Total currency rate sensitivity					(25,735)	(1.5)	25,735	1.5

* Includes both monetary and non-monetary financial instruments

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, 2024	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	33,733	–				
1-5 years	204,168	–				
5-10 years	160,701	–				
Greater than 10 years	183,108	–				
Total	581,710	–				
Total sensitivity to interest rate changes			(38,990)	(2.2)	39,001	2.2

March 31, 2024	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	10,946	(66,561)				
1-5 years	187,081	–				
5-10 years	190,092	–				
Greater than 10 years	216,282	–				
Total	604,401	(66,561)				
Total sensitivity to interest rate changes			(44,749)	(2.6)	44,816	2.6

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

NOTES TO FINANCIAL STATEMENTS

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

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

iv. Other price risk

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

Impact on net assets	Increased by 10%		Decreased by 10%	
	(\$)	(%)	(\$)	(%)
September 30, 2024	97,651	5.6	(97,651)	(5.6)
March 31, 2024	95,533	5.5	(95,466)	(5.5)

v. Credit risk

The Fund's greatest concentration of credit risk is in debt securities, such as bonds. The fair value of debt securities includes consideration of the creditworthiness of the debt issuer. The maximum exposure to any one debt issuer as at September 30, 2024, was 2.1% of the net assets of the Fund (March 31, 2024 – 2.0%).

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

Bond Rating*	September 30, 2024	March 31, 2024
	% of Net Assets	% of Net Assets
AAA	1.5	1.9
AA	4.2	3.9
A	1.7	2.0
BBB	10.8	11.9
Less than BBB	10.9	11.0
Unrated	4.3	4.2
Total	33.4	34.9

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

(f) Fair Value Classification

The table below summarizes the fair value of the Fund's financial instruments using the fair value hierarchy described in note 3.

	September 30, 2024				March 31, 2024			
	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Bonds	–	578,824	2,886	581,710	408	601,710	2,283	604,401
Equities	814,717	147,162	323	962,202	939,500	3	317	939,820
Options	–	–	–	–	–	26	–	26
Exchange-traded funds/notes	110,979	–	–	110,979	126,027	–	–	126,027
Mutual funds	47,613	–	–	47,613	26,560	–	–	26,560
Private funds	–	–	5,619	5,619	–	–	5,665	5,665
Derivative assets	–	3,358	–	3,358	–	221	–	221
Derivative liabilities	–	(171)	–	(171)	(42)	(3,361)	–	(3,403)
Short-term investments	–	21,337	–	21,337	–	6,412	–	6,412
Total	973,309	750,510	8,828	1,732,647	1,092,453	605,011	8,265	1,705,729

The Fund's policy is to recognize transfers into and transfers out of fair value hierarchy levels as of the date of the event or change in circumstances that caused the transfer.

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

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

NOTES TO FINANCIAL STATEMENTS

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

(f) Fair Value Classification (cont'd)

During the period ended September 30, 2024, investments with a fair value of \$3 (March 31, 2024 – \$723) were transferred from Level 2 to Level 3 as a result of changes in the inputs used for valuation.

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

	September 30, 2024				March 31, 2024			
	Equities (\$)	Bonds (\$)	Private funds (\$)	Total (\$)	Equities (\$)	Bonds (\$)	Private funds (\$)	Total (\$)
Balance – beginning of period	317	2,283	5,665	8,265	–	–	4,890	4,890
Purchases	–	1,011	612	1,623	580	1,934	331	2,845
Sales	–	(429)	(463)	(892)	(6)	(4)	–	(10)
Transfers in	3	–	–	3	–	723	–	723
Transfers out	–	–	–	–	–	–	–	–
Gains (losses) during the period:								
Realized	–	39	44	83	1	–	–	1
Unrealized	3	(18)	(239)	(254)	(258)	(370)	444	(184)
Balance – end of period	323	2,886	5,619	8,828	317	2,283	5,665	8,265
Change in unrealized gains (losses) during the period attributable to securities held at end of period	3	(18)	(239)	(254)	(259)	(35)	444	149

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

(g) Investments by Mackenzie and Affiliates

The investments held by the Manager, other funds managed by the Manager, and funds managed by affiliates of the Manager, investing in series CL, IG or S of the Fund, as applicable (as described in *Fund Formation and Series Information* in note 10), were as follows:

	September 30, 2024	March 31, 2024
	(\$)	(\$)
The Manager	3,814	3,549
Other funds managed by the Manager	1	1
Funds managed by affiliates of the Manager	–	–

(h) Offsetting of Financial Assets and Liabilities

The tables below present financial assets and financial liabilities that are subject to master netting arrangements or other similar agreements and the net impact on the Fund's Statements of Financial Position if all set-off rights were exercised as part of future events such as bankruptcy or termination of contracts. No amounts were offset in the financial statements.

	September 30, 2024			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	2,216	(141)	–	2,075
Unrealized losses on derivative contracts	(168)	141	–	(27)
Liability for options written	–	–	–	–
Total	2,048	–	–	2,048

	March 31, 2024			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	62	(62)	–	–
Unrealized losses on derivative contracts	(2,584)	62	630	(1,892)
Liability for options written	–	–	–	–
Total	(2,522)	–	630	(1,892)

MACKENZIE STRATEGIC INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2024

NOTES TO FINANCIAL STATEMENTS

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

(i) Interest in Unconsolidated Structured Entities

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

September 30, 2024	% of Underlying Fund's Net Assets	Fair Value of Fund's Investment (\$)
iShares S&P/TSX Global Gold Index ETF	0.4	5,518
Mackenzie Credit Absolute Return Fund Series R	14.8	14,858
Mackenzie Global Corporate Fixed Income Fund Series R	5.0	7,986
Mackenzie Global High Yield Fixed Income ETF	35.7	99,809
Mackenzie Global Sustainable Bond ETF	2.9	5,652
Mackenzie Global Tactical Bond Fund Series R	3.3	8,633
Mackenzie High Quality Floating Rate Fund Series R	4.4	11,618
Mackenzie North American Corporate Bond Fund Series R	0.4	4,518
Sagard Credit Partners II LP	1.0	5,619

March 31, 2024	% of Underlying Fund's Net Assets	Fair Value of Fund's Investment (\$)
iShares S&P/TSX 60 Index ETF	0.0	2,531
iShares S&P/TSX Global Gold Index ETF	0.4	4,346
Mackenzie Canadian All Corporate Bond Index ETF	1.1	6,159
Mackenzie Credit Absolute Return Fund Series R	14.6	14,091
Mackenzie Emerging Markets Bond Index ETF (CAD-Hedged)	1.9	4,809
Mackenzie Global High Yield Fixed Income ETF	36.8	96,553
Mackenzie Global Sustainable Bond ETF	2.9	5,508
Mackenzie Global Tactical Bond Fund Series R	3.3	8,205
Mackenzie North American Corporate Bond Fund Series R	0.4	4,264
Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	1.3	6,121
Sagard Credit Partners II LP	0.9	5,665

(j) Commitment

	September 30, 2024		March 31, 2024	
	Called Amount (US\$)	Total Commitment to Invest (US\$)	Called Amount (US\$)	Total Commitment to Invest (US\$)
Sagard Credit Partners II LP ⁽¹⁾	3,569	10,600	3,753	10,600

⁽¹⁾ This fund is managed by Sagard Holdings Inc., an affiliate of Mackenzie.

(k) Fund Merger

The Mackenzie Private Income Balanced Pool (the "Terminating Fund") merged into the Fund on June 16, 2023. This merger took place on a tax deferred basis. As the Terminating Fund invested all of its net assets in Series R of the Fund prior to the merger, the merger was effected by exchanging 13,399 Series R securities for other securities of the Fund at fair market value, resulting in \$34 transfer of net assets to the Fund.

Terminating Fund's Series	Fund's Series	Securities Issued
Series LF	Series GLF	770
Series LW	Series GW	122
Series O	Series GO	40
Series PW	Series GPW	3,172
Series PWF	Series GF	4,068
Series PWF8	Series GF8	173
Series PWF8	Series GPWF8	183
Series PWT8	Series GPWT8	103
Series PWX	Series GPWX	339

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