

# MACKENZIE CANADIAN SHORT TERM INCOME FUND

## Quarterly Portfolio Disclosure

As of December 31, 2023

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	97.7
<i>Bonds</i>	97.7
<i>Short bond futures*</i>	–
Other assets (liabilities)	1.1
Exchange-traded funds/notes	1.0
Equities	0.2
Purchased swap options**	–
Written swap options**	–

REGIONAL ALLOCATION	% OF NAV
Canada	86.3
United States	10.7
Other assets (liabilities)	1.1
United Kingdom	0.5
China	0.4
Japan	0.4
Brazil	0.1
Peru	0.1
Mexico	0.1
Ireland	0.1
Australia	0.1
Luxembourg	0.1

SECTOR ALLOCATION	% OF NAV
Corporate bonds	64.3
Federal bonds	16.6
Provincial bonds	15.4
Other assets (liabilities)	1.1
Exchange-traded funds/notes	1.0
Foreign government bonds	0.6
Mortgage backed	0.4
Financials	0.2
Term loans	0.2
Supra-national bonds	0.2

BONDS BY CREDIT RATING <sup>†</sup>	% OF NAV
AAA	17.3
AA	6.2
A	38.1
BBB	25.5
Less than BBB	1.2
Unrated	9.4

\* Notional values represent –6.0% of NAV for short bond futures.

\*\* Notional values represent 1.5% of NAV for purchased swap options and –1.4% of NAV for written swap options.

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

### TOP 25 LONG POSITIONS

Issuer	% OF NAV
Province of Ontario 2.60% 06-02-2025	7.3
Government of Canada 3.25% 09-01-2028	6.8
Government of Canada 2.75% 09-01-2027	5.9
Province of Ontario 3.60% 03-08-2028	2.6
Hydro One Inc. 4.91% 01-27-2028	2.5
Province of Ontario 3.40% 09-08-2028	2.5
Province of Quebec 2.75% 09-01-2028	2.4
Manulife Financial Corp. F/R 03-10-2033	2.3
Apple Inc. 2.51% 08-19-2024 Callable 2024	2.3
National Bank of Canada F/R 08-18-2026 Callable 2025	2.2
Sun Life Financial Inc. F/R 11-21-2033	2.1
Rogers Communications Inc. 3.10% 04-15-2025	2.1
Government of Canada 4.25% 12-01-2026 Real Return	1.9
Bell Canada Inc. 3.60% 09-29-2027 Callable 2027	1.8
AltaLink LP 3.40% 06-06-2024 Callable 2024	1.8
Royal Bank of Canada F/R 02-01-2033	1.6
Canada Housing Trust 2.25% 12-15-2025	1.5
Canadian Imperial Bank of Commerce F/R 04-07-2032	1.4
John Deere Financial Inc. 5.17% 09-15-2028	1.4
The Toronto-Dominion Bank 4.21% 06-01-2027	1.4
Enbridge Inc. 5.37% 09-27-2077 Callable 2027	1.4
Fédération des Caisses Desjardins du Québec 4.41% 05-19-2027	1.4
Choice Properties Real Estate Investment Trust 2.85% 05-21-2027	1.3
Bank of Montreal 1.76% 03-10-2026	1.3
Fédération des Caisses Desjardins du Québec F/R 08-23-2032	1.1

Top long positions as a percentage of total net asset value **60.3**

### TOP 25 SHORT POSITIONS

Issuer	% OF NAV
Japan 10-Year Government Bond Futures	–
Canadian 5-Year Bond Futures	–
Markit North American Investment Grade CDX Index Written Put Option @ \$93.00 Exp. 01-17-2024	–

Top short positions as a percentage of total net asset value **–**

Total net asset value of the Fund **\$266.7 million**

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