

# MACKENZIE STRATEGIC INCOME FUND

## Quarterly Portfolio Disclosure

As of June 30, 2024

### Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Equities	54.9
Bonds	43.3
<i>Bonds</i>	43.1
<i>Long bond futures*</i>	0.2
<i>Short bond futures*</i>	–
Other assets (liabilities)	1.0
Cash and cash equivalents	0.5
Private funds	0.3
Purchased swap options**	–
Written swap options**	–

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
Canada	48.5
United States	34.0
Other	2.7
Germany	2.6
Mexico	1.8
United Kingdom	1.5
France	1.4
Netherlands	1.3
Japan	1.2
Other assets (liabilities)	1.0
Ireland	1.0
Switzerland	0.8
Taiwan	0.5
Cash and cash equivalents	0.5
Sweden	0.4
India	0.4
Denmark	0.4

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	34.8
Financials	13.9
Information technology	7.7
Energy	6.8
Industrials	6.4
Foreign government bonds	5.6
Materials	4.8
Consumer staples	3.6
Consumer discretionary	3.4
Health care	3.4
Communication services	2.6
Other	2.3
Utilities	1.7
Term loans	1.5
Other assets (liabilities)	1.0
Cash and cash equivalents	0.5

BONDS BY CREDIT RATING <sup>†</sup>	% OF NAV
AAA	1.5
AA	4.1
A	1.8
BBB	12.7
Less than BBB	11.0
Unrated	4.4

\* Notional values represent 0.2% of NAV for long bond futures and –2.1% of NAV for short bond futures.

\*\* Notional values represent 2.2% of NAV for purchased swap options.

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

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



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# MACKENZIE STRATEGIC INCOME FUND

## Quarterly Portfolio Disclosure (cont'd)

As of June 30, 2024

TOP 25 LONG POSITIONS	% OF NAV
<b>Issuer/Underlying Fund</b>	
Mackenzie Global High Yield Fixed Income ETF	5.8
Royal Bank of Canada	2.1
The Toronto-Dominion Bank	1.5
Microsoft Corp.	1.5
Canadian Natural Resources Ltd.	1.4
Bank of Montreal	1.4
Canadian Pacific Kansas City Ltd.	1.2
Canadian National Railway Co.	1.0
Apple Inc.	1.0
Suncor Energy Inc.	1.0
Sun Life Financial Inc.	1.0
Intact Financial Corp.	1.0
Loblaw Companies Ltd.	0.9
Bundesobligation 2.10% 04-12-2029	0.9
Enbridge Inc.	0.9
Mackenzie Credit Absolute Return Fund Series R	0.8
TELUS Corp.	0.8
NVIDIA Corp.	0.8
Amazon.com Inc.	0.8
Broadcom Inc.	0.8
Manulife Financial Corp.	0.8
JPMorgan Chase & Co.	0.8
Alphabet Inc.	0.7
Agnico-Eagle Mines Ltd.	0.7
TC Energy Corp.	0.7
<b>Top long positions as a percentage of total net asset value</b>	<b>30.3</b>

TOP 25 SHORT POSITIONS	% OF NAV
<b>Issuer</b>	
Japan 10-Year Government Bond Futures	—
<b>Top short positions as a percentage of total net asset value</b>	<b>—</b>
<b>Total net asset value of the Fund</b>	<b>\$1.7 billion</b>

For the prospectus and other information about the underlying fund(s) held in the portfolio, visit [www.mackenzieinvestments.com](http://www.mackenzieinvestments.com) or [www.sedarplus.ca](http://www.sedarplus.ca).

The investments and percentages may have changed since June 30, 2024, 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.



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