

MACKENZIE ALTERNATIVE ENHANCED YIELD FUND

Quarterly Portfolio Disclosure

As of June 30, 2024

Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	53.9
Equities	39.9
Equities	40.0
Written options*	(0.1)
Cash and cash equivalents	6.1
Exchange-traded funds/notes	0.2
Other assets (liabilities)	(0.1)

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
United States	73.0
Canada	13.4
Cash and cash equivalents	6.1
Other	1.6
Luxembourg	1.4
Spain	0.9
United Kingdom	0.6
Germany	0.6
Netherlands	0.6
China	0.4
South Korea	0.4
France	0.3
Australia	0.2
Indonesia	0.2
Malaysia	0.2
Mexico	0.2
Other assets (liabilities)	(0.1)

* Notional values represent -23.0% of NAV for written options.

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Term loans	47.2
Financials	15.2
Consumer discretionary	8.0
Cash and cash equivalents	6.1
Energy	5.0
Information technology	3.9
Corporate bonds	3.7
Federal bonds	2.8
Health care	2.5
Industrials	2.0
Communication services	1.2
Real estate	1.0
Consumer staples	0.7
Utilities	0.3
Materials	0.3
Other	0.2
Other assets (liabilities)	(0.1)

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



MACKENZIE
Investments

MACKENZIE ALTERNATIVE ENHANCED YIELD FUND

Quarterly Portfolio Disclosure (cont'd)

As of June 30, 2024

TOP 25 LONG POSITIONS	% OF NAV
Issuer/Underlying Fund	
Mackenzie Floating Rate Income ETF	52.5
SPDR S&P 500 ETF Trust	12.1
Diversified Royalty Corp.	6.7
Hercules Capital Inc.	5.2
Cash and cash equivalents	5.0
Enbridge Inc.	3.3
SPDR Bloomberg Emerging Markets Local Bond ETF	2.9
Solar Capital Ltd.	1.7
Ares Capital Corp.	1.4
Oaktree Specialty Lending Corp.	1.2
Starwood Property Trust Inc.	1.2
Johnson & Johnson	1.0
Morgan Stanley	1.0
Chevron Corp.	1.0
United Parcel Service Inc. (UPS)	1.0
Healthpeak Properties Inc.	0.7
Main Street Capital Corp.	0.5
Apollo Commercial Real Estate Finance Inc.	0.5
The Bank of Nova Scotia	0.4
Vanguard FTSE Canadian High Dividend Yield Index ETF	0.4
Timbercreek Financial Corp.	0.3
Keyera Corp.	0.1
Ashmore Group PLC	–
OFS Credit Co. Inc.	–
International Business Machine	–
Top long positions as a percentage of total net asset value	100.1

TOP 25 SHORT POSITIONS	% OF NAV
Issuer	
SPDR S&P 500 ETF Trust Written Call Option @ \$552.99 Exp. 07-19-2024	(0.1)
Invesco QQQ ETF Written Put Option @ \$465.00 Exp. 07-19-2024	–
Morgan Stanley Group Inc. Written Call Option @ \$105.00 Exp. 09-20-2024	–
United Parcel Service Inc. Class B Written Call Option @ \$150.00 Exp. 09-20-2024	–
International Business Machine Written Put Option @ \$170.00 Exp. 07-19-2024	–
Johnson & Johnson Written Call Option @ \$155.00 Exp. 09-20-2024	–
Chevron Corp. Written Call Option @ \$170.00 Exp. 09-20-2024	–
Top short positions as a percentage of total net asset value	(0.1)
Total net asset value of the Fund	\$17.2 million

For the prospectus and other information about the underlying fund(s) held in the portfolio, visit www.mackenzieinvestments.com or 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.



MACKENZIE
Investments