

# MACKENZIE STRATEGIC BOND FUND

## Quarterly Portfolio Disclosure

As of June 30, 2024

### Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	100.7
<i>Bonds</i>	95.4
<i>Long bond futures*</i>	5.3
<i>Short bond futures*</i>	–
Private funds	1.0
Other assets (liabilities)	0.5
Equities	0.3
Purchased swap options**	–
Written swap options**	–
Cash and cash equivalents	(2.5)

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
Canada	80.0
United States	16.6
Mexico	1.6
United Kingdom	1.1
Other	0.6
Other assets (liabilities)	0.5
Australia	0.5
Ireland	0.3
Brazil	0.3
Luxembourg	0.2
France	0.2
Bahamas	0.2
China	0.1
Germany	0.1
Japan	0.1
Chile	0.1
Cash and cash equivalents	(2.5)

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	62.3
Provincial bonds	16.0
Federal bonds	11.3
Foreign government bonds	10.1
Private funds	1.0
Other assets (liabilities)	0.5
Mortgage backed	0.4
Financials	0.3
Term loans	0.3
Supra-national bonds	0.2
Municipal bonds	0.1
Cash and cash equivalents	(2.5)

BONDS BY CREDIT RATING†	% OF NAV
AAA	7.5
AA	19.1
A	24.6
BBB	26.4
Less than BBB	4.4
Unrated	8.8

\* Notional values represent 5.3% of NAV for long bond futures and –3.0% of NAV for short bond futures.

\*\* Notional values represent 50.2% of NAV for purchased swap options and –17.8% of NAV for written swap options.

† Credit ratings and rating categories are based on ratings issued by a designated rating organization. This table includes only bonds held directly by the Fund.

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 BOND FUND

## Quarterly Portfolio Disclosure (cont'd)

As of June 30, 2024

TOP 25 LONG POSITIONS	% OF NAV
<b>Issuer/Underlying Fund</b>	
Province of Ontario 4.15% 06-02-2034	6.9
Government of Canada 2.75% 12-01-2055	3.7
Province of Quebec 4.40% 12-01-2055	3.1
United States Treasury 0.12% 04-15-2025 Inflation Indexed	2.7
United States Treasury 4.63% 05-15-2054	2.2
Province of Alberta 3.10% 06-01-2050	2.1
Province of Quebec 4.45% 09-01-2034	2.1
Mackenzie Credit Absolute Return Fund Series R	2.0
Cash and short-term investments	2.0
United States Treasury 4.25% 02-15-2054	1.5
Government of Mexico 7.75% 11-23-2034	1.3
TransCanada Trust F/R 05-18-2077 Callable 2027	1.3
Rogers Communications Inc. F/R 12-17-2081	1.1
Province of Ontario 4.15% 12-02-2054	1.1
Mackenzie Global Corporate Fixed Income Fund Series R	1.0
Enbridge Inc. 5.37% 09-27-2077 Callable 2027	1.0
Mackenzie Global Sustainable Bond ETF	1.0
Mackenzie Canadian Government Long Bond Index ETF	0.9
Government of Canada 0.50% 12-01-2050	0.7
British Columbia Investment Management 4.90% 06-02-2033	0.7
Northleaf Private Credit II LP <sup>(1)</sup>	0.7
Brookfield Renewable Energy Partners ULC 3.63% 01-15-2027 Callable 2026	0.7
United States Treasury 0.13% 02-15-2052 Inflation Indexed	0.6
Province of Ontario 4.05% 02-02-2032	0.6
Sun Life Financial Inc. F/R 08-13-2029 Callable 2024	0.6
<b>Top long positions as a percentage of total net asset value</b>	<b>41.6</b>

TOP 25 SHORT POSITIONS	% OF NAV
<b>Issuer</b>	
Markit North American Investment Grade CDX Index Put Option @ \$95.00 Exp. 07-17-2024	—
Markit North American Investment Grade CDX Index Put Option @ \$95.00 Exp. 07-17-2024 A	—
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>\$329.0 million</b>

(1) The issuer of this security is related to the Manager.

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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