

MACKENZIE FLOATING RATE INCOME FUND

Interim Unaudited Financial Statements

For the Six-Month Period Ended September 30, 2022

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.sedar.com. 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 Floating Rate Income Fund (“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 FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

STATEMENTS OF FINANCIAL POSITION

at (in \$ 000 except per security amounts)

	Sep. 30 2022 \$	Mar. 31 2022 (Audited) \$	Net assets attributable to securityholders (note 3)				
			per security		per series		
			Sep. 30 2022	Mar. 31 2022 (Audited)	Sep. 30 2022	Mar. 31 2022 (Audited)	
ASSETS							
Current assets							
Investments at fair value	682,536	817,739	Series A	8.21	8.89	4,876	6,449
Cash and cash equivalents	40,570	19,543	Series AR	8.09	8.75	1,503	1,505
Accrued interest receivable	4,325	3,914	Series CL	8.08	8.75	241,506	261,690
Accounts receivable for investments sold	44,390	60,974	Series D	7.92	8.57	1,207	1,267
Accounts receivable for securities issued	98	2,109	Series F	8.17	8.85	205,876	260,107
Due from manager	2	–	Series F5	10.96	11.89	1,525	1,408
Derivative assets	1,243	14,910	Series FB	8.38	9.08	495	414
Total assets	773,164	919,189	Series O	8.17	8.84	14,059	23,603
			Series PW	8.08	8.74	114,069	125,481
			Series PWFB	8.11	8.78	3,763	4,042
			Series PWR	8.22	8.90	1,030	832
			Series PWT5	11.30	12.29	1,164	1,175
			Series PWT8	8.48	9.38	373	402
			Series PWX	8.03	8.69	2,932	3,121
			Series R	8.08	8.75	21,469	70,889
			Series SC	8.21	8.89	67,714	78,260
			Series S5	10.45	11.38	1,931	2,119
			Series LB	8.54	9.24	471	921
			Series LF	8.47	9.17	1,999	2,660
			Series LW	8.48	9.18	3,558	4,763
						691,520	851,108
LIABILITIES							
Current liabilities							
Accounts payable for investments purchased	30,810	67,332					
Accounts payable for securities redeemed	6,995	377					
Due to manager	13	16					
Interest payable on securities sold short	9	–					
Liability for options written	–	62					
Derivative liabilities	43,817	294					
Total liabilities	81,644	68,081					
Net assets attributable to securityholders	691,520	851,108					

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

MACKENZIE FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

STATEMENTS OF COMPREHENSIVE INCOME

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

	2022 \$	2021 \$	Increase (decrease) in net assets attributable to securityholders from operations (note 3)			
			per security		per series	
			2022	2021	2022	2021
Income						
Dividends	322	208				
Interest income	22,217	15,832				
Other changes in fair value of investments and other net assets						
Net realized gain (loss)	(17,890)	(23,651)				
Net unrealized gain (loss)	(45,102)	26,493				
Securities lending income	37	8				
Fee rebate income	3	–				
Total income (loss)	(40,413)	18,890				
Expenses (note 6)						
Management fees	2,319	1,900				
Management fee rebates	(4)	(9)				
Administration fees	410	323				
Commissions and other portfolio transaction costs	14	22				
Independent Review Committee fees	1	1				
Expenses before amounts absorbed by Manager	2,740	2,237				
Expenses absorbed by Manager	–	–				
Net expenses	2,740	2,237				
Increase (decrease) in net assets attributable to securityholders from operations before tax	(43,153)	16,653				
Foreign withholding tax expense (recovery)	27	–				
Foreign income taxes paid (recovered)	–	–				
Increase (decrease) in net assets attributable to securityholders from operations	(43,180)	16,653				
Series A			(0.55)	0.17	(394)	160
Series AR			(0.50)	0.16	(89)	26
Series CL			(0.42)	0.23	(12,883)	5,009
Series D			(0.47)	0.19	(84)	24
Series F			(0.49)	0.21	(13,892)	3,703
Series F5			(0.63)	0.30	(85)	39
Series FB			(0.48)	0.20	(27)	9
Series O			(0.44)	0.25	(1,029)	452
Series PW			(0.48)	0.19	(6,901)	2,280
Series PWFB			(0.46)	0.21	(214)	72
Series PWR			(0.48)	0.19	(59)	13
Series PWT5			(0.66)	0.27	(67)	17
Series PWT8			(0.51)	0.21	(23)	8
Series PWX			(0.43)	0.25	(152)	82
Series R			(0.51)	0.25	(2,449)	2,341
Series S			–	0.04	–	778
Series SC			(0.50)	0.18	(4,279)	1,374
Series S5			(0.65)	0.24	(126)	30
Series T5			–	0.20	–	2
Q Series			–	0.09	–	84
H Series			–	0.04	–	13
HW Series			–	0.04	–	1
L Series			–	0.09	–	38
N Series			–	0.04	–	53
QF Series			–	0.05	–	11
QFW Series			–	0.04	–	1
Series LB			(0.49)	0.18	(38)	4
Series LF			(0.49)	0.22	(131)	12
Series LW			(0.53)	0.19	(258)	17
					(43,180)	16,653

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

MACKENZIE FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

STATEMENTS OF CHANGES IN FINANCIAL POSITION

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

	Total		Series A		Series AR		Series CL		Series D	
	2022	2021	2022	2021	2022	2021	2022	2021	2022	2021
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	851,108	606,149	6,449	10,526	1,505	1,397	261,690	3,293	1,267	911
Increase (decrease) in net assets from operations	(43,180)	16,653	(394)	160	(89)	26	(12,883)	5,009	(84)	24
Distributions paid to securityholders:										
Investment income	(20,095)	(12,878)	(118)	(107)	(28)	(17)	(7,573)	(4,229)	(34)	(18)
Capital gains	—	—	—	—	—	—	—	—	—	—
Return of capital	(44)	(53)	—	—	—	—	—	—	—	—
Management fee rebates	(4)	(9)	—	—	—	—	—	—	—	—
Total distributions paid to securityholders	(20,143)	(12,940)	(118)	(107)	(28)	(17)	(7,573)	(4,229)	(34)	(18)
Security transactions:										
Proceeds from securities issued	102,080	434,667	1,616	911	259	259	24,598	243,275	500	915
Reinvested distributions	7,892	5,408	104	100	28	17	—	—	30	16
Payments on redemption of securities	(206,237)	(80,649)	(2,781)	(4,212)	(172)	(305)	(24,326)	(21,164)	(472)	(309)
Value of securities transferred on reorganization (note 10)	—	(214,060)	—	—	—	—	—	(1)	—	—
Total security transactions	(96,265)	145,366	(1,061)	(3,201)	115	(29)	272	222,110	58	622
Increase (decrease) in net assets attributable to securityholders	(159,588)	149,079	(1,573)	(3,148)	(2)	(20)	(20,184)	222,890	(60)	628
End of period	691,520	755,228	4,876	7,378	1,503	1,377	241,506	226,183	1,207	1,539
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period			725	1,163	172	157	29,899	369	148	104
Issued			183	100	31	29	2,892	27,225	58	104
Reinvested distributions			12	11	3	2	—	—	4	2
Redeemed			(327)	(464)	(20)	(34)	(2,905)	(1,997)	(58)	(35)
Transferred on reorganization			—	—	—	—	—	(369)	—	—
Securities outstanding – end of period			593	810	186	154	29,886	25,228	152	175

	Series F		Series F5		Series FB		Series O		Series PW	
	2022	2021	2022	2021	2022	2021	2022	2021	2022	2021
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	260,107	138,257	1,408	1,974	414	245	23,603	15,362	125,481	99,790
Increase (decrease) in net assets from operations	(13,892)	3,703	(85)	39	(27)	9	(1,029)	452	(6,901)	2,280
Distributions paid to securityholders:										
Investment income	(6,018)	(2,849)	(32)	(29)	(12)	(7)	(559)	(362)	(2,647)	(1,675)
Capital gains	—	—	—	—	—	—	—	—	—	—
Return of capital	—	—	(8)	(14)	—	—	—	—	—	—
Management fee rebates	—	(1)	—	—	—	—	—	—	(4)	(4)
Total distributions paid to securityholders	(6,018)	(2,850)	(40)	(43)	(12)	(7)	(559)	(362)	(2,651)	(1,679)
Security transactions:										
Proceeds from securities issued	45,809	53,130	456	30	177	234	763	1,090	13,524	24,401
Reinvested distributions	2,977	1,790	18	17	12	7	549	357	2,416	1,530
Payments on redemption of securities	(83,107)	(19,324)	(232)	(449)	(69)	(81)	(9,268)	(691)	(17,800)	(11,821)
Value of securities transferred on reorganization (note 10)	—	—	—	—	—	—	—	—	—	—
Total security transactions	(34,321)	35,596	242	(402)	120	160	(7,956)	756	(1,860)	14,110
Increase (decrease) in net assets attributable to securityholders	(54,231)	36,449	117	(406)	81	162	(9,544)	846	(11,412)	14,711
End of period	205,876	174,706	1,525	1,568	495	407	14,059	16,208	114,069	114,501
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	29,402	15,343	118	160	46	26	2,669	1,705	14,352	11,206
Issued	5,257	5,879	39	3	20	26	87	120	1,595	2,734
Reinvested distributions	351	198	2	1	1	1	65	40	288	171
Redeemed	(9,810)	(2,139)	(20)	(36)	(8)	(9)	(1,099)	(76)	(2,109)	(1,324)
Transferred on reorganization	—	—	—	—	—	—	—	—	—	—
Securities outstanding – end of period	25,200	19,281	139	128	59	44	1,722	1,789	14,126	12,787

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

MACKENZIE FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

STATEMENTS OF CHANGES IN FINANCIAL POSITION (cont'd)

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

	Series PWFB		Series PWR		Series PWT5		Series PWT8		Series PWX	
	2022	2021	2022	2021	2022	2021	2022	2021	2022	2021
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	4,042	2,270	832	472	1,175	900	402	409	3,121	3,188
Increase (decrease) in net assets from operations	(214)	72	(59)	13	(67)	17	(23)	8	(152)	82
Distributions paid to securityholders:										
Investment income	(97)	(54)	(23)	(8)	(23)	(13)	(7)	(6)	(88)	(67)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	–	–	–	–	(9)	(9)	(9)	(11)	–	–
Management fee rebates	–	–	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	(97)	(54)	(23)	(8)	(32)	(22)	(16)	(17)	(88)	(67)
Security transactions:										
Proceeds from securities issued	92	1,810	287	199	157	393	–	–	241	429
Reinvested distributions	97	54	23	8	5	8	10	11	88	67
Payments on redemption of securities	(157)	(984)	(30)	(10)	(74)	(321)	–	–	(278)	(696)
Value of securities transferred on reorganization (note 10)	–	–	–	–	–	–	–	–	–	–
Total security transactions	32	880	280	197	88	80	10	11	51	(200)
Increase (decrease) in net assets attributable to securityholders	(279)	898	198	202	(11)	75	(29)	2	(189)	(185)
End of period	3,763	3,168	1,030	674	1,164	975	373	411	2,932	3,003
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	460	254	93	52	96	70	43	41	359	360
Issued	12	201	33	22	13	31	–	–	28	47
Reinvested distributions	11	6	3	1	–	1	1	1	11	8
Redeemed	(19)	(109)	(4)	(1)	(6)	(25)	–	–	(33)	(78)
Transferred on reorganization	–	–	–	–	–	–	–	–	–	–
Securities outstanding – end of period	464	352	125	74	103	77	44	42	365	337

	Series R		Series S		Series SC		Series S5		Series T5	
	2022	2021	2022	2021	2022	2021	2022	2021	2022	2021
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	70,889	49,983	–	162,579	78,260	65,399	2,119	1,531	–	121
Increase (decrease) in net assets from operations	(2,449)	2,341	–	778	(4,279)	1,374	(126)	30	–	2
Distributions paid to securityholders:										
Investment income	(1,092)	(1,880)	–	(437)	(1,545)	(992)	(38)	(22)	–	(1)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	–	–	–	–	–	–	(18)	(18)	–	(1)
Management fee rebates	–	–	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	(1,092)	(1,880)	–	(437)	(1,545)	(992)	(56)	(40)	–	(2)
Security transactions:										
Proceeds from securities issued	191	77,017	–	2,523	11,498	20,954	321	620	–	–
Reinvested distributions	–	–	–	437	1,362	865	12	14	–	1
Payments on redemption of securities	(46,070)	–	–	(957)	(17,582)	(16,937)	(339)	(487)	–	(111)
Value of securities transferred on reorganization (note 10)	–	–	–	(164,923)	–	–	–	–	–	–
Total security transactions	(45,879)	77,017	–	(162,920)	(4,722)	4,882	(6)	147	–	(110)
Increase (decrease) in net assets attributable to securityholders	(49,420)	77,478	–	(162,579)	(10,546)	5,264	(188)	137	–	(110)
End of period	21,469	127,461	–	–	67,714	70,663	1,931	1,668	–	11
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	8,101	5,606	–	17,950	8,805	7,224	186	129	–	11
Issued	22	8,611	–	278	1,329	2,308	29	52	–	–
Reinvested distributions	–	–	–	48	160	95	1	1	–	–
Redeemed	(5,466)	–	–	(326)	(2,046)	(1,865)	(31)	(41)	–	(10)
Transferred on reorganization	–	–	–	(17,950)	–	–	–	–	–	–
Securities outstanding – end of period	2,657	14,217	–	–	8,248	7,762	185	141	–	1

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

MACKENZIE FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

STATEMENTS OF CHANGES IN FINANCIAL POSITION (cont'd)

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

	Q Series		H Series		HW Series		L Series		N Series	
	2022	2021	2022	2021	2022	2021	2022	2021	2022	2021
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	–	20,697	–	2,772	–	378	–	9,137	–	11,180
Increase (decrease) in net assets from operations	–	84	–	13	–	1	–	38	–	53
Distributions paid to securityholders:										
Investment income	–	(26)	–	(5)	–	(1)	–	(14)	–	(30)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	–	–	–	–	–	–	–	–	–	–
Management fee rebates	–	(3)	–	(1)	–	–	–	–	–	–
Total distributions paid to securityholders	–	(29)	–	(6)	–	(1)	–	(14)	–	(30)
Security transactions:										
Proceeds from securities issued	–	438	–	113	–	36	–	407	–	2,207
Reinvested distributions	–	29	–	6	–	1	–	14	–	30
Payments on redemption of securities	–	(790)	–	(105)	–	(3)	–	(223)	–	(259)
Value of securities transferred on reorganization (note 10)	–	(20,429)	–	(2,793)	–	(412)	–	(9,359)	–	(13,181)
Total security transactions	–	(20,752)	–	(2,779)	–	(378)	–	(9,161)	–	(11,203)
Increase (decrease) in net assets attributable to securityholders	–	(20,697)	–	(2,772)	–	(378)	–	(9,137)	–	(11,180)
End of period	–	–	–	–	–	–	–	–	–	–
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	–	2,389	–	323	–	43	–	1,041	–	1,275
Issued	–	50	–	12	–	4	–	46	–	252
Reinvested distributions	–	3	–	1	–	–	–	2	–	3
Redeemed	–	(53)	–	(13)	–	(4)	–	(48)	–	(255)
Transferred on reorganization	–	(2,389)	–	(323)	–	(43)	–	(1,041)	–	(1,275)
Securities outstanding – end of period	–	–	–	–	–	–	–	–	–	–

	QF Series		QFW Series		Series LB		Series LF		Series LW	
	2022	2021	2022	2021	2022	2021	2022	2021	2022	2021
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS										
Beginning of period	–	2,499	–	384	921	45	2,660	240	4,763	210
Increase (decrease) in net assets from operations	–	11	–	1	(38)	4	(131)	12	(258)	17
Distributions paid to securityholders:										
Investment income	–	(5)	–	(1)	(13)	(3)	(57)	(9)	(91)	(11)
Capital gains	–	–	–	–	–	–	–	–	–	–
Return of capital	–	–	–	–	–	–	–	–	–	–
Management fee rebates	–	–	–	–	–	–	–	–	–	–
Total distributions paid to securityholders	–	(5)	–	(1)	(13)	(3)	(57)	(9)	(91)	(11)
Security transactions:										
Proceeds from securities issued	–	150	–	48	170	441	174	918	1,247	1,719
Reinvested distributions	–	5	–	1	13	3	57	9	91	11
Payments on redemption of securities	–	(81)	–	(50)	(582)	(144)	(704)	(3)	(2,194)	(132)
Value of securities transferred on reorganization (note 10)	–	(2,579)	–	(383)	–	–	–	–	–	–
Total security transactions	–	(2,505)	–	(384)	(399)	300	(473)	924	(856)	1,598
Increase (decrease) in net assets attributable to securityholders	–	(2,499)	–	(384)	(450)	301	(661)	927	(1,205)	1,604
End of period	–	–	–	–	471	346	1,999	1,167	3,558	1,814
Increase (decrease) in fund securities (in thousands) (note 7):										
Securities outstanding – beginning of period	–	266	–	43	100	5	290	26	519	23
Issued	–	16	–	6	18	47	19	97	139	183
Reinvested distributions	–	1	–	–	2	–	7	1	10	1
Redeemed	–	(17)	–	(6)	(65)	(15)	(80)	–	(248)	(14)
Transferred on reorganization	–	(266)	–	(43)	–	–	–	–	–	–
Securities outstanding – end of period	–	–	–	–	55	37	236	124	420	193

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

MACKENZIE FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

STATEMENTS OF CASH FLOWS

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

	2022	2021
	\$	\$
Cash flows from operating activities		
Net increase (decrease) in net assets attributable to securityholders from operations	(43,180)	16,653
Adjustments for:		
Net realized loss (gain) on investments	8,763	24,259
Change in net unrealized loss (gain) on investments	45,102	(26,493)
Purchase of investments	(183,784)	(394,082)
Proceeds from sale and maturity of investments	301,260	279,312
(Increase) decrease in accounts receivable and other assets	(413)	(301)
Increase (decrease) in accounts payable and other liabilities	6	–
Net cash provided by (used in) operating activities	127,754	(100,652)
Cash flows from financing activities		
Proceeds from securities issued	95,886	422,284
Payments on redemption of securities	(191,414)	(282,229)
Distributions paid net of reinvestments	(12,251)	(7,531)
Net cash provided by (used in) financing activities	(107,779)	132,524
Net increase (decrease) in cash and cash equivalents	19,975	31,872
Cash and cash equivalents at beginning of period	19,543	55,433
Effect of exchange rate fluctuations on cash and cash equivalents	1,052	(93)
Cash and cash equivalents at end of period	40,570	87,212
Cash	40,570	30,052
Cash equivalents	–	57,160
Cash and cash equivalents at end of period	40,570	87,212
Supplementary disclosures on cash flow from operating activities:		
Dividends received	322	198
Foreign taxes paid	27	–
Interest received	21,806	15,541
Interest paid	–	–

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

MACKENZIE FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

SCHEDULE OF INVESTMENTS

as at September 30, 2022

	Country	Sector	Par Value/ No. of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS					
A&V Holdings Midco LLC Term Loan B 1st Lien F/R 02-28-2027	United States	Term Loans	USD 2,342,989	2,737	3,174
Accelerated Health Systems LLC Term Loan 1st Lien F/R 02-02-2029	United States	Term Loans	USD 2,030,000	2,559	2,527
Adevinta ASA Term Loan B 1st Lien F/R 10-22-2027	France	Term Loans	USD 1,358,375	1,740	1,834
ADS Tactical Inc. Term Loan B 1st Lien F/R 03-04-2028	United States	Term Loans	USD 2,057,598	2,530	2,629
Advantage Sales & Marketing Inc. Term Loan B 1st Lien F/R 10-28-2027	United States	Term Loans	USD 3,103,469	3,994	3,853
AG Group Holdings Inc. Term Loan B 1st Lien F/R 12-29-2028	United States	Term Loans	USD 1,263,650	1,574	1,707
Agile Group Holdings Ltd. 5.75% 01-02-2025	China	Corporate - Non Convertible	USD 1,400,000	1,532	604
AHF Products LLC Term Loan 1st Lien F/R 02-08-2028	United States	Term Loans	USD 1,994,750	2,483	2,644
AI Aqua Merger Sub Inc. Term Loan B 1st Lien F/R 07-30-2028	United States	Term Loans	USD 2,220,000	2,723	2,859
AIT Worldwide Logistics Holdings Inc. Term Loan 1st Lien F/R 04-01-2028	United States	Term Loans	USD 3,992,670	4,971	5,071
AL NGPL Holdings LLC Term Loan 1st Lien F/R 04-16-2028	United States	Term Loans	USD 1,912,120	2,390	2,605
Albion Acquisitions Ltd. Term Loan 1st Lien F/R 07-31-2026	United Kingdom	Term Loans	USD 1,503,638	1,833	1,981
Albion Financing Ltd. 2 SARL 8.75% 04-15-2027 144A	Luxembourg	Corporate - Non Convertible	USD 800,000	990	929
Alcami Carolinas Corp. Term Loan 1st Lien F/R 07-06-2025	United States	Term Loans	USD 4,176,000	5,469	5,268
Alchemy US Holdco LLC Term Loan B 1st Lien F/R 10-01-2025	United States	Term Loans	USD 3,511,722	4,499	4,631
Alexandria Real Estate Equities Inc. 2.00% 05-18-2032	United States	Corporate - Non Convertible	USD 147,000	180	150
Allied Universal Holdco LLC Term Loan B 1st Lien F/R 05-05-2028	United States	Term Loans	USD 1,920,600	2,344	2,341
Alphabet Inc. 2.25% 08-15-2060	United States	Corporate - Non Convertible	USD 338,000	299	266
AltaGas Ltd. F/R 08-17-2082	Canada	Corporate - Non Convertible	450,000	450	442
Altair Bidco Inc. Term Loan 1st Lien F/R 11-17-2028	United States	Term Loans	USD 570,000	709	740
Altair Bidco Inc. Term Loan 2nd Lien F/R 11-17-2029	United States	Term Loans	USD 1,430,000	1,780	1,753
Altice Financing SA 5.75% 08-15-2029 144A	Luxembourg	Corporate - Non Convertible	USD 800,000	1,003	847
Ambience Merger Sub Inc. Term Loan B 1st Lien F/R 06-24-2028	United States	Term Loans	USD 1,438,080	1,759	1,543
American Public Education Inc. Term Loan B 1st Lien F/R 10-28-2027	United States	Term Loans	USD 1,925,609	2,357	2,529
American Teleconferencing Services Ltd. Term Loan 1st Lien F/R 06-08-2023	United States	Term Loans	USD 6,799,089	7,075	529
ANI Technologies Private Ltd. Term Loan 1st Lien F/R 12-03-2026	India	Term Loans	USD 2,357,897	2,966	3,137
AP Core Holdings II LLC Term Loan B2 1st Lien F/R 07-21-2027	United States	Term Loans	USD 3,643,000	4,523	4,683
APCO Holdings Inc. Term Loan B 1st Lien F/R 06-06-2025	United States	Term Loans	USD 773,773	992	995
Apple Inc. 2.40% 08-20-2050	United States	Corporate - Non Convertible	USD 600,000	565	517
Arc Falcon I Inc. Delay Draw Term Loan 1st Lien F/R 09-22-2028	United States	Term Loans	USD 239,108	303	306
Arc Falcon I Inc. Term Loan 1st Lien F/R 09-22-2028	United States	Term Loans	USD 1,625,608	2,062	2,080
Arc Falcon I Inc. Term Loan 2nd Lien F/R 09-22-2029	United States	Term Loans	USD 2,990,000	3,775	3,916
Ardagh Packaging Finance PLC 5.25% 08-15-2027 Callable 2023 144A	United States	Corporate - Non Convertible	USD 200,000	204	175
Arterra Wines Canada Inc. Term Loan 1st Lien F/R 11-18-2027	Canada	Term Loans	1,856,925	1,838	1,801
Ascend Wellness Holdings Inc. Term Loan 1st Lien F/R 08-27-2025	United States	Term Loans	USD 2,170,000	2,725	2,703
Ashton Woods USA LLC 4.63% 04-01-2030 144A	United States	Corporate - Non Convertible	USD 191,000	243	189
AssuredPartners Inc. Term Loan 1st Lien F/R 02-13-2027	United States	Term Loans	USD 2,805,900	3,548	3,681
Astoria Energy LLC Term Loan B 1st Lien F/R 12-04-2027	United States	Term Loans	USD 2,278,223	2,828	3,060
Astra Acquisition Corp. Term Loan B 1st Lien F/R 10-22-2028	United States	Term Loans	USD 2,718,820	3,149	3,213
Asurion LLC Term Loan B 1st Lien F/R 12-18-2026	United States	Term Loans	USD 2,053,425	2,590	2,415
Asurion LLC Term Loan B1 1st Lien F/R 08-17-2028	United States	Term Loans	USD 2,330,000	2,856	2,756
Asurion LLC Term Loan B9 1st Lien F/R 07-29-2027	United States	Term Loans	USD 1,507,050	1,905	1,763
Athenahealth Inc. Delayed Draw Term Loan 1st Lien F/R 01-27-2029	United States	Term Loans	USD 178,100	226	221
AthenaHealth Inc. Term Loan 1st Lien F/R 01-27-2029	United States	Term Loans	USD 1,048,162	1,328	1,302
Atlantica Sustainable Infrastructure PLC 4.13% 06-15-2028 144A	Spain	Corporate - Non Convertible	USD 270,000	328	317
AutoCanada Inc. 5.75% 02-07-2029	Canada	Corporate - Non Convertible	390,000	390	340
Autokiniton US Holdings Inc. Term Loan B 1st Lien F/R 03-26-2028	United States	Term Loans	USD 2,147,452	2,711	2,742
Avis Budget Car Rental LLC Term Loan C 1st Lien F/R 03-15-2029	United States	Term Loans	USD 1,876,735	2,313	2,506
Azurity Pharmaceuticals Inc. Term Loan B 1st Lien F/R 09-20-2027	United States	Term Loans	USD 3,407,250	4,191	4,145
Bakelite US Holdco Inc. Term Loan 1st Lien F/R 02-02-2029	United States	Term Loans	USD 648,375	813	840
Bank of Montreal F/R 06-17-2030 Callable 2025	Canada	Corporate - Non Convertible	210,000	210	192
bclMC Realty Corp. 1.75% 07-24-2030 Callable 2030	Canada	Corporate - Non Convertible	180,000	180	145
BCPE Cycle Merger Sub II Inc. 10.63% 07-15-2027 Callable 2022 144A	United States	Corporate - Non Convertible	USD 400,000	533	254
Bengal Debt Merger Sub LLC Term Loan 2nd Lien F/R 01-20-2030	United States	Term Loans	USD 2,830,000	3,580	3,594
Bingo Industries Ltd. Term Loan 1st Lien F/R 07-09-2028	Australia	Term Loans	USD 1,485,000	1,835	1,865
BlueLinX Holdings Inc. 6.00% 11-15-2029 144A	United States	Corporate - Non Convertible	USD 227,000	277	248

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BONDS (cont'd)					
Broadcast Media Partners Holdings Inc. 4.50% 05-01-2029	United States	Corporate - Non Convertible	USD 520,000	631	591
Brookfield Residential Properties Inc. 5.13% 06-15-2029	Canada	Corporate - Non Convertible	750,000	750	607
Burgess Point Purchaser Corp. Term Loan B 1st Lien F/R 06-30-2029	United States	Term Loans	USD 3,430,000	3,976	4,389
BWAY Holding Co. 7.25% 04-15-2025 144A	United States	Corporate - Non Convertible	USD 1,815,000	2,347	2,207
C&D Technologies Inc. Term Loan B 1st Lien F/R 12-13-2025	United States	Term Loans	USD 3,547,411	4,169	4,502
Canada Goose Inc. Term Loan B 1st Lien F/R 10-07-2027	Canada	Term Loans	USD 1,613,741	2,121	2,125
Cardenas Merger Sub LLC Term Loan 1st Lien F/R 07-20-2029	United States	Term Loans	USD 1,170,000	1,417	1,572
Carnival Corp. Term Loan B 1st Lien F/R 06-30-2025	United States	Term Loans	EUR 827,305	1,219	1,025
Carriage Purchaser Inc. Term Loan B 1st Lien F/R 09-23-2028	United States	Term Loans	USD 2,049,300	2,580	2,639
Carriage Purchaser Inc. 7.88% 10-15-2029 144A	United States	Corporate - Non Convertible	USD 2,770,000	3,474	2,921
Castle US Holding Corp. Term Loan B 1st Lien F/R 01-31-2027	United States	Term Loans	USD 1,508,018	1,848	1,704
CCS-CMGC Holdings Inc. Term Loan 1st Lien F/R 09-25-2025	United States	Term Loans	USD 2,514,916	3,224	3,230
CenturyLink Inc. 4.00% 02-15-2027 Callable 2023 144A	United States	Corporate - Non Convertible	USD 140,000	183	164
Charlotte Buyer Inc. Term Loan B 1st Lien F/R 02-03-2028	United States	Term Loans	USD 1,750,000	2,090	2,274
Chemtrade Logistics Income Fund 4.75% 05-31-2024 Conv. Callable 2022	Canada	Corporate - Convertible	320,000	320	310
City Brewing Co. LLC Term Loan B 1st Lien F/R 03-31-2028	United States	Term Loans	USD 784,075	980	854
Clydesdale Acquisition Holdings Inc. 6.63% 04-15-2029 144A	United States	Corporate - Non Convertible	USD 1,000,000	1,271	1,262
Clydesdale Acquisition Holdings Inc. 8.75% 04-15-2030 144A	United States	Corporate - Non Convertible	USD 1,000,000	1,175	1,148
CMBF LLC Term Loan B 1st Lien F/R 07-07-2028	United States	Term Loans	USD 1,865,900	2,283	2,283
Cologix Data Centers Issuer LLC 4.94% 1-25-2052	Canada	Mortgage Backed	780,000	780	723
Cologix Data Centers Issuer LLC 5.68% 1-25-2052	Canada	Mortgage Backed	620,000	620	575
Columbia Care Inc. 6.00% 06-29-2025 Conv.	Canada	Corporate - Convertible	USD 550,000	676	760
Columbia Care Inc. 9.50% 02-03-2026	Canada	Corporate - Non Convertible	USD 200,000	252	275
CommScope Inc. 4.75% 09-01-2029 144A	United States	Corporate - Non Convertible	USD 400,000	500	452
CommScope Technologies Finance LLC 8.25% 03-01-2027 Callable 2022 144A	United States	Corporate - Non Convertible	USD 122,000	160	140
Conair Holdings LLC Term Loan B 1st Lien F/R 05-13-2028	United States	Term Loans	USD 2,905,905	3,559	3,407
Condor Merger Sub Inc. 7.38% 02-15-2030 144A	United States	Corporate - Non Convertible	USD 670,000	850	754
Connect Finco SARL 6.75% 10-01-2026	United Kingdom	Corporate - Non Convertible	USD 470,000	623	568
ConnectWise LLC Term Loan B 1st Lien F/R 09-24-2028	United States	Term Loans	USD 1,617,775	2,038	2,097
CONSOL Energy Inc. Term Loan B 1st Lien F/R 09-28-2024	United States	Term Loans	USD 267,496	326	364
Cook & Boardman Group LLC Term Loan 1st Lien F/R 10-12-2025	United States	Term Loans	USD 2,848,375	3,675	3,696
Corus Entertainment Inc. 5.00% 05-11-2028	Canada	Corporate - Non Convertible	780,000	780	636
Covis Finco Sarl Term Loan B 1st Lien F/R 02-14-2027	Luxembourg	Term Loans	USD 4,852,875	5,428	5,350
Creation Technologies Inc. Term Loan B 1st Lien F/R 09-24-2028	Canada	Term Loans	USD 4,546,800	5,570	5,248
Crew Energy Inc. 6.50% 03-14-2024 Callable	Canada	Corporate - Non Convertible	109,000	109	108
CTC Holdings LP Term Loan B 1st Lien F/R 02-15-2029	United States	Term Loans	USD 1,253,700	1,572	1,664
Curaleaf Holdings Inc. 8.00% 12-15-2026	United States	Corporate - Non Convertible	USD 2,410,000	3,089	2,974
DCert Buyer Inc. Term Loan 1st Lien F/R 10-16-2026	United States	Term Loans	USD 1,218,136	1,544	1,611
DCert Buyer Inc. Term Loan 2nd Lien F/R 02-16-2029	United States	Term Loans	USD 1,060,000	1,341	1,374
Delivery Hero SE Term Loan B 1st Lien F/R 07-04-2027	Germany	Term Loans	USD 1,915,200	2,341	2,525
Diamond Sports Group LLC 6.63% 08-15-2027 Callable 2022 144A	United States	Corporate - Non Convertible	USD 430,000	464	43
Digi International Inc. Term Loan B 1st Lien F/R 11-01-2028	United States	Term Loans	USD 2,035,000	2,527	2,750
Directv Financing LLC Term Loan 1st Lien F/R 07-22-2027	United States	Term Loans	USD 3,519,116	4,378	4,544
DIRECTV Holdings LLC 5.88% 08-15-2027 144A	United States	Corporate - Non Convertible	USD 380,000	477	454
Discovery Purchaser Corp. Term Loan 1st Lien F/R 08-04-2029	United States	Term Loans	USD 3,800,000	4,494	4,824
Dispatch Terra Acquisition LLC Term Loan B 1st Lien F/R 03-25-2028	United States	Term Loans	USD 3,102,225	3,840	3,538
Domtar Corp. Term Loan B 1st Lien F/R 10-01-2028	United States	Term Loans	USD 2,031,518	2,523	2,685
Domtar Corp. 6.75% 10-01-2028 144A	United States	Corporate - Non Convertible	USD 1,702,000	2,151	1,813
DRW Holdings LLC Term Loan 1st Lien F/R 02-24-2028	United States	Term Loans	USD 731,792	935	979
DS Parent Inc. Term Loan B 1st Lien F/R 12-10-2028	United States	Term Loans	USD 2,714,250	3,329	3,614
DT Midstream Inc. Term Loan B 1st Lien F/R 05-25-2028	United States	Term Loans	USD 222,099	266	308
DTI Holdco Inc. Term Loan 1st Lien F/R 04-21-2029	United States	Term Loans	USD 1,180,000	1,455	1,553
East West Manufacturing LLC Delayed Draw Term Loan 1st Lien F/R 01-05-2029	United States	Term Loans	USD 316,190	399	415
East West Manufacturing LLC Term Loan B 1st Lien F/R 01-05-2029	United States	Term Loans	USD 2,162,940	2,724	2,840
Easy Tactic Ltd. 6.50% 07-11-2027	China	Corporate - Non Convertible	USD 650,558	183	135
EG Finco Ltd. Term Loan 2nd Lien F/R 04-11-2027	United Kingdom	Term Loans	EUR 950,000	1,408	1,116
Einstein Merger Sub Inc. Term Loan 2nd Lien F/R 10-25-2028	United States	Term Loans	USD 1,420,000	1,759	1,953
Electrical Components International Inc. Term Loan 2nd Lien F/R 06-22-2026	United States	Term Loans	USD 910,000	1,135	1,032

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	Country	Sector	Par Value/ No. of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Empire Communities Corp. 7.38% 12-15-2025	Canada	Corporate - Non Convertible	200,000	200	176
Empire Today LLC Term Loan 1st Lien F/R 03-24-2028	United States	Term Loans	USD 3,566,556	4,470	3,959
Employbridge LLC Term Loan B 1st Lien F/R 07-16-2028	United States	Term Loans	USD 3,141,270	3,923	3,886
Evergreen Acqco 1LP Term Loan 1st Lien F/R 03-26-2028	United States	Term Loans	USD 1,564,200	1,979	2,087
Fairfax India Holdings Corp. 5.00% 02-26-2028 144A	India	Corporate - Non Convertible	USD 300,000	375	384
Fanatics Commerce Intermediate Holdco LLC Term Loan 1st Lien F/R 11-18-2028	United States	Term Loans	USD 1,091,750	1,369	1,460
Fertitta Entertainment LLC Term Loan B 1st Lien F/R 01-13-2029	United States	Term Loans	USD 845,750	1,056	1,088
Five Star Lower Holding LLC Term Loan 1st Lien F/R 04-27-2029	United States	Term Loans	USD 2,560,000	3,234	3,375
Florida Food Products LLC Term Loan B 1st Lien F/R 10-08-2028	United States	Term Loans	USD 1,067,635	1,323	1,365
Flutter Financing BV Term Loan B 1st Lien F/R 07-04-28	Netherlands	Term Loans	USD 3,860,000	5,008	5,217
Flynn America LP Term Loan B 1st Lien F/R 07-23-2028	United States	Term Loans	USD 2,914,313	3,553	3,606
Foley Products Co. LLC Term Loan 1st Lien F/R 02-11-2029	United States	Term Loans	USD 2,234,400	2,816	2,950
Ford Credit Canada Co. 2.96% 09-16-2026	United States	Corporate - Non Convertible	1,130,000	1,130	969
Frontera Generation Holdings LLC Term Loan 1st Lien F/R 07-28-2026	United States	Term Loans	USD 575,627	731	199
Frontera Generation Holdings LLC Term Loan 2nd Lien F/R 04-26-2028	United States	Term Loans	USD 558,711	399	15
Garda World Security Corp. Term Loan B 1st Lien F/R 02-10-2029	Canada	Term Loans	USD 3,754,000	4,705	4,848
GardaWorld Corp. Term Loan B 1st Lien F/R 10-30-2026	Canada	Term Loans	USD 2,130,000	2,698	2,778
Gateway Merger Sub Inc. Term Loan 1st Lien F/R 06-25-2028	United States	Term Loans	USD 1,646,435	2,004	2,105
GFL Environmental Inc. 3.50% 09-01-2028 144A	Canada	Corporate - Non Convertible	USD 80,000	102	93
Gibson Energy Inc. 2.85% 07-14-2027 Callable 2027	Canada	Corporate - Non Convertible	380,000	386	341
Gibson Energy Inc. F/R 12-22-2080	Canada	Corporate - Non Convertible	345,000	346	298
Global Business Travel Holdings Ltd. Term Loan B 1st Lien F/R 07-20-2025	United States	Term Loans	USD 1,104,000	1,433	1,410
Go Daddy Operating Co. LLC 3.50% 03-01-2029 144A	United States	Corporate - Non Convertible	USD 20,000	24	23
The Goldman Sachs Group Inc. F/R 04-29-2025	United States	Corporate - Non Convertible	10,000,000	9,868	9,777
Government of Bahamas 6.95% 11-20-2029	Bahamas	Foreign Governments	USD 40,000	60	31
Government of Canada 1.50% 06-01-2031	Canada	Federal Government	586,000	570	511
Gray Television Inc. 5.38% 11-15-2031 144A	United States	Corporate - Non Convertible	USD 2,067,000	2,561	2,243
Greenhill & Co. Inc. Term Loan B 1st Lien F/R 04-05-2024	United States	Term Loans	USD 1,761,750	2,347	2,393
Greystone Select Financial Term Loan 1st Lien F/R 05-10-2028	United States	Term Loans	USD 1,016,922	1,199	1,321
Gridiron Fiber Corp. Term Loan B 1st Lien F/R 08-23-2028	Sweden	Term Loans	USD 746,250	897	941
H&R Real Estate Investment Trust 4.07% 06-16-2025 Callable 2025	Canada	Corporate - Non Convertible	270,000	270	259
Hadrian Merger Sub Inc. 8.50% 05-01-2026 Callable 2022 144A	United States	Corporate - Non Convertible	USD 812,000	1,043	1,036
Harbor Purchaser Inc. Term Loan 1st Lien F/R 04-04-2029	United States	Term Loans	USD 3,760,000	4,554	4,749
Herens US Holdco Corp. Term Loan B 1st Lien F/R 04-30-2028	United States	Term Loans	USD 2,617,024	3,172	3,249
Hertz Corp. Term Loan B-EXIT 1st Lien F/R 06-14-2028	United States	Term Loans	USD 1,139,709	1,367	1,495
Hertz Corp. Term Loan C-EXIT 1st Lien F/R 06-14-2028	United States	Term Loans	USD 216,961	260	285
Hudson River Trading LLC Term Loan B 1st Lien F/R 03-19-2028	United States	Term Loans	USD 1,772,079	2,169	2,226
Hunter Douglas Inc. Term Loan B 1st Lien F/R 02-09-2029	Netherlands	Term Loans	USD 5,890,000	7,426	6,742
Hyster-Yale Group Inc. Term Loan B 1st Lien F/R 05-21-2028	United States	Term Loans	USD 3,190,575	4,144	4,102
Indy US Bidco LLC Term Loan B3 1st Lien F/R 03-05-2028	United States	Term Loans	USD 802,679	1,019	1,001
INEOS Enterprises Holdings US Finco LLC Term Loan B 1st Lien F/R 09-03-2026	United States	Term Loans	USD 696,168	846	915
INEOS Quattro Finance PLC 3.75% 07-15-2026	United Kingdom	Corporate - Non Convertible	EUR 2,724,000	3,146	2,856
Integro Ltd. Term Loan Borrow B1 1st Lien F/R 11-10-2022	United States	Term Loans	USD 115,567	150	160
Integro Ltd. United States Term Loan B1 1st Lien F/R 10-31-2022	United States	Term Loans	USD 2,472,732	3,073	3,111
Inter Pipeline Ltd. F/R 03-26-2079 Callable 2029	Canada	Corporate - Non Convertible	1,510,000	1,510	1,430
Inter Pipeline Ltd. F/R 11-19-2079 Callable 2029	Canada	Corporate - Non Convertible	450,000	450	417
International Textile Group Inc. Term Loan 2nd Lien F/R 04-19-2025	United States	Term Loans	USD 670,000	829	398
ION Trading Finance Ltd. Term Loan B 1st Lien F/R 03-26-2028	Ireland	Term Loans	EUR 3,917,981	5,396	4,907
Iris Escrow Issuer Corp. 10.00% 12-15-2028 144A	Canada	Corporate - Non Convertible	USD 875,000	925	1,008
Iris Holding Inc. Term Loan 1st Lien F/R 06-15-2028	United States	Term Loans	USD 2,840,000	3,369	3,620
Ivanti Software Inc. Term Loan B 1st Lien F/R 12-01-2027	United States	Term Loans	USD 4,373,000	5,551	4,738
Jack Ohio Finance LLC Term Loan 1st Lien F/R 09-30-2028	United States	Term Loans	USD 1,429,041	1,800	1,931
Jadex Inc. Term Loan 1st Lien F/R 02-12-2028	United States	Term Loans	USD 3,890,972	5,072	4,975
Jazz Pharmaceuticals PLC 4.38% 01-15-2029	United States	Corporate - Non Convertible	USD 600,000	750	717
Journey Personal Care Corp. Term Loan 1st Lien F/R 02-19-2028	United States	Term Loans	USD 2,674,382	2,889	2,400
Jump Financial LLC. Term Loan 1st Lien F/R 08-04-2028	United States	Term Loans	USD 3,616,353	4,457	4,662
Kaisa Group Holdings Ltd. 8.50% 06-30-2022	China	Corporate - Non Convertible	USD 600,000	243	88
Kaisa Group Holdings Ltd. 8.65% 07-22-2022	China	Corporate - Non Convertible	USD 400,000	180	59

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BONDS (cont'd)					
Kaisa Group Holdings Ltd. 10.50% 09-07-2022	China	Corporate - Non Convertible	USD 1,100,000	775	163
Kaisa Group Holdings Ltd. 9.38% 06-30-2024	China	Corporate - Non Convertible	USD 270,000	217	41
Keane Group Holdings LLC Term Loan B 1st Lien F/R 05-18-2025	United States	Term Loans	USD 2,276,866	2,918	3,061
Keyera Corp. F/R 06-13-2079 Callable 2029	Canada	Corporate - Non Convertible	1,620,000	1,622	1,556
Kleopatra Holdings 2 SCA 6.50% 09-01-2026	Luxembourg	Corporate - Non Convertible	EUR 701,000	885	609
Klockner Pentaplast of America Inc. Term Loan 1st Lien F/R 02-04-2026	United States	Term Loans	USD 806,046	997	955
Knight Health Holdings LLC Term Loan B 1st Lien F/R 12-17-2028	United States	Term Loans	USD 3,532,250	4,219	3,583
KP Germany Erste GmbH Term Loan B 1st Lien F/R 02-04-2026	Germany	Term Loans	EUR 4,200,000	6,343	4,920
Kruger Products LP 6.00% 04-24-2025 Callable 2022	Canada	Corporate - Non Convertible	540,000	540	510
LABL Escrow Issuer LLC 10.50% 07-15-2027 Callable 2022 144A	United States	Corporate - Non Convertible	USD 821,000	1,099	975
Lancet Merger Sub Inc. Delay Draw Term Loan 1st Lien F/R 08-09-2028	United States	Term Loans	USD 192,653	239	249
Lancet Merger Sub Inc. Term Loan B 1st Lien F/R 08-09-2028	United States	Term Loans	USD 2,151,092	2,672	2,784
LBM Acquisition LLC Term Loan B 1st Lien F/R 12-08-2027	United States	Term Loans	USD 3,515,974	4,295	4,266
LifeMiles Ltd. Term Loan B 1st Lien F/R 08-16-2026	Colombia	Term Loans	USD 1,558,459	1,939	2,078
LifeScan Global Corp. Term Loan 1st Lien F/R 06-19-2024	United States	Term Loans	USD 4,746,522	6,001	5,339
LifeScan Global Corp. Term Loan 2nd Lien F/R 06-19-2025	United States	Term Loans	USD 2,790,000	3,427	3,037
Logan Group Co. Ltd. 4.70% 07-06-2026	China	Corporate - Non Convertible	USD 2,146,000	1,722	496
LogMeln Inc. Term Loan B 1st Lien F/R 08-14-2027	United States	Term Loans	USD 3,934,729	4,247	3,802
LRS Holdings LLC Term Loan B 1st Lien F/R 08-13-2028	United States	Term Loans	USD 2,890,160	3,591	3,795
LSF10 XL Bidco SCA Term Loan B 1st Lien F/R 03-30-2028	Luxembourg	Term Loans	EUR 1,715,476	2,528	1,887
LSFX Flavum Bidco SA Term Loan B3 1st Lien F/R 02-28-2028	Spain	Term Loans	EUR 1,800,000	2,645	2,443
LTR Intermediate Holdings Inc. Term Loan B 1st Lien F/R 04-23-2028	United States	Term Loans	USD 4,414,450	5,379	5,584
Luxembourg Investment Co. 428 SARL Term Loan B 1st Lien F/R 10-22-2028	Luxembourg	Term Loans	USD 2,600,000	3,172	3,001
Magenta Buyer LLC Term Loan 1st Lien F/R 05-03-2028	United States	Term Loans	USD 4,638,965	5,648	5,810
Magenta Buyer LLC Term Loan 2nd Lien F/R 05-03-2029	United States	Term Loans	USD 1,030,000	1,276	1,315
Manchester Acquisition Sub LLC Term Loan B 1st Lien F/R 11-16-2026	United States	Term Loans	USD 2,759,150	3,275	3,318
Mar Bidco Sarl Term Loan B 1st Lien F/R 04-21-2028	Luxembourg	Term Loans	USD 1,395,900	1,731	1,772
MARB BondCo. PLC 3.95% 01-29-2031	Brazil	Corporate - Non Convertible	USD 60,000	60	60
MARiner LLC Delayed Draw Term Loan 1st Lien F/R 08-12-2028	United States	Term Loans	USD 239,197	300	316
Mariner LLC Term Loan B 1st Lien F/R 08-12-2028	United States	Term Loans	USD 1,671,862	2,068	2,210
Mattamy Group Corp. 4.63% 03-01-2030 Callable 2025 144A	Canada	Corporate - Non Convertible	USD 140,000	149	148
Mav Acquisition Corp. Term Loan B 1st Lien F/R 07-21-2028	United States	Term Loans	USD 3,969,285	4,963	5,074
Mav Acquisition Corp. 5.75% 08-01-2028 144A	United States	Corporate - Non Convertible	USD 650,000	817	754
MeridianLink Inc. Term Loan B 1st Lien F/R 10-28-2028	United States	Term Loans	USD 2,676,550	3,290	3,547
Microsoft Corp. 2.68% 06-01-2060	United States	Corporate - Non Convertible	USD 172,000	166	148
Minerva Merger Sub Inc. 6.50% 02-15-2030 144A	United States	Corporate - Non Convertible	USD 1,780,000	2,267	1,950
Minerva SA 4.38% 03-18-2031	Brazil	Corporate - Non Convertible	USD 150,000	188	157
Minotaur Acquisition Inc. Term Loan 1st Lien F/R 02-27-2026	United States	Term Loans	USD 2,368,160	3,052	3,118
Monotype Imaging Holdings Inc. Term Loan B 1st Lien F/R 10-11-2026	United States	Term Loans	USD 19	-	-
Mozart Debt Merger Sub Inc. 3.88% 04-01-2029 144A	United States	Corporate - Non Convertible	USD 1,097,000	1,389	1,219
Mozart Debt Merger Sub Inc. 5.25% 10-01-2029 144A	United States	Corporate - Non Convertible	USD 1,488,000	1,879	1,558
MSCI Inc. 3.25% 08-15-2033 144A	United States	Corporate - Non Convertible	USD 544,000	608	580
Murphy Oil USA Inc. 3.75% 02-15-2031 144A	United States	Corporate - Non Convertible	USD 519,000	592	579
NAB Holdings LLC Term Loan 1st Lien F/R 11-18-2028	United States	Term Loans	USD 3,791,350	4,743	4,994
National Bank of Canada F/R 08-18-2026 Callable 2025	Canada	Corporate - Non Convertible	240,000	240	218
New Look Vision Group Delayed Draw Term Loan F/R 05-15-2028	United States	Term Loans	USD 459,398	589	632
New Look Vision Group Inc. Term Loan 1st Lien Delayed Draw 1 F/R 05-15-2028	Canada	Term Loans	204,883	205	205
New Look Vision Group Inc. Term Loan 1st Lien Delayed Draw F/R 05-15-2028	Canada	Term Loans	414,371	413	411
New Look Vision Group Inc. Term Loan 1st Lien F/R 05-15-2028	Canada	Term Loans	1,544,052	1,530	1,532
New Look Vision Group Term Loan 1st Lien F/R 05-26-2028	United States	Term Loans	USD 982,602	1,243	1,345
New Red Finance Inc. 4.00% 10-15-2030	Canada	Corporate - Non Convertible	USD 920,000	1,211	1,003
New Trojan Parent Inc. Term Loan 1st Lien F/R 01-22-2029	United States	Term Loans	USD 790,000	995	988
NIC Acquisition Corp. Term Loan 1st Lien F/R 01-14-2028	United States	Term Loans	USD 2,255,650	2,836	2,446
NIC Acquisition Corp. Term Loan 2nd Lien F/R 01-14-2029	United States	Term Loans	USD 980,000	1,220	1,053
NuVista Energy Ltd. 7.88% 07-23-2026	Canada	Corporate - Non Convertible	70,000	69	70

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BONDS (cont'd)					
Open Text Corp. 3.88% 12-01-2029 144A	Canada	Corporate - Non Convertible	USD 421,000	498	450
Open Text Holdings Inc. 4.13% 12-01-2031 144A	Canada	Corporate - Non Convertible	USD 120,000	140	126
OpenMarket Inc. Term Loan 1st Lien 09-17-2026	United Kingdom	Term Loans	USD 8,415,000	10,455	11,408
ORBCOMM Inc. Term Loan 1st Lien F/R 06-17-2028	United States	Term Loans	USD 1,772,100	2,176	2,250
Orchid Finco LLC Term Loan B 1st Lien F/R 11-12-2028	United States	Term Loans	USD 3,258,750	3,838	4,302
Orion Merger Sub Inc. Term Loan B 1st Lien F/R 03-04-2027	United States	Term Loans	USD 2,418,000	3,190	1,675
Oscar Acquisitionco LLC Term Loan 1st Lien F/R 04-29-2029	United States	Term Loans	USD 2,770,000	3,373	3,528
Owens & Minor Inc. 6.63% 04-01-2030	United States	Corporate - Non Convertible	USD 400,000	503	487
Parkland Corp. 4.38% 03-26-2029	Canada	Corporate - Non Convertible	210,000	210	178
Parkland Fuel Corp. 6.00% 06-23-2028 Callable 2023	Canada	Corporate - Non Convertible	320,000	319	302
PaySimple Inc. Term Loan 1st Lien F/R 06-15-2028	United States	Term Loans	USD 817,582	988	1,081
Pembina Pipeline Corp. F/R 01-25-2081	Canada	Corporate - Non Convertible	530,000	530	438
Permian Resources Corp. 5.38% 01-15-2026 144A	United States	Corporate - Non Convertible	USD 286,000	357	361
Petroleos De Venezuela SA 6.00% 05-16-2024	Venezuela	Corporate - Non Convertible	USD 1,340,000	428	43
PharmaCann LLC 12.00% 06-30-2025	United States	Corporate - Non Convertible	USD 308,000	368	420
Plaskolite PPC Intermediate II LLC Term Loan 1st Lien F/R 12-14-2025	United States	Term Loans	USD 4,355,522	5,628	5,486
Plaze Inc. Term Loan 1st Lien F/R 08-03-2026	United States	Term Loans	USD 4,128,888	5,164	5,251
Pluto Acquisition I Inc. Term Loan B 1st Lien F/R 06-20-2026	United States	Term Loans	USD 1,010,894	1,232	1,226
Project Sky Merger Sub Inc. Term Loan 2nd Lien F/R 08-10-2029	United States	Term Loans	USD 850,000	1,059	999
Quasar Intermediate Holdings Ltd. Term Loan 2nd Lien F/R 01-20-2030	United States	Term Loans	USD 1,420,000	1,749	1,570
Quasar Intermediate Holdings Ltd. Term Loan B 1st Lien F/R 01-20-2029	United States	Term Loans	USD 2,530,000	3,133	2,606
Rackspace Technology Global Inc. 3.50% 02-15-2028 144A	United States	Corporate - Non Convertible	USD 20,000	24	18
Rather Outdoors Corp. Term Loan 1st Lien F/R 01-26-2028	United States	Term Loans	USD 1,671,135	2,100	2,171
Reliance LP 2.68% 12-01-2027	Canada	Corporate - Non Convertible	70,000	70	61
Resolute Investment Managers Inc. Term Loan 2nd Lien F/R 04-30-2025	United States	Term Loans	USD 635,140	795	803
Resolute Investment Managers Inc. Term Loan B 1st Lien F/R 04-30-2024	United States	Term Loans	USD 2,060,504	2,570	2,542
Restaurant Technologies Inc. Term Loan B 1st Lien F/R 03-17-2029	United States	Term Loans	USD 2,169,100	2,670	2,925
Rogers Communications Inc. F/R 03-15-2082 144A	Canada	Corporate - Non Convertible	USD 1,440,000	1,827	1,747
Royal Bank of Canada F/R 06-30-2030 Callable 2025	Canada	Corporate - Non Convertible	110,000	110	101
Royal Bank of Canada F/R 11-24-2080 Callable 2025	Canada	Corporate - Non Convertible	139,000	139	129
Russel Metals Inc. 6.00% 03-16-2026 Callable 2022	Canada	Corporate - Non Convertible	310,000	310	303
Samsonite IP Holdings SARL Term Loan B2 1st Lien F/R 04-25-2025	Luxembourg	Term Loans	USD 1,574,237	1,914	2,136
Saputo Inc. 2.24% 06-16-2027 Callable 2027	Canada	Corporate - Non Convertible	195,000	195	172
Schweitzer-Mauduit International Inc. Term Loan 1st Lien F/R 02-23-2028	United States	Term Loans	USD 4,256,125	5,233	5,508
Scientific Games Holdings LP Term Loan B 1st Lien F/R 02-04-2029	United States	Term Loans	USD 1,640,000	2,087	2,106
Seaspan Corp. 5.50% 08-01-2029 144A	Hong Kong	Corporate - Non Convertible	USD 194,000	242	209
Secure Acquisition Inc. Delayed Draw Term Loan 1st Lien F/R 12-15-2028	United States	Term Loans	USD 309,052	395	423
Secure Acquisition Inc. Term Loan 1st Lien F/R 12-15-2028	United States	Term Loans	USD 2,070,544	2,629	2,690
Secure Acquisition Inc. Term Loan 2nd Lien F/R 12-15-2029	United States	Term Loans	USD 1,120,000	1,403	1,494
Secure Energy Services Inc. 7.25% 12-30-2026	Canada	Corporate - Non Convertible	840,000	845	801
Shaw Communications Inc. 2.90% 12-09-2030 Callable 2030	Canada	Corporate - Non Convertible	659,000	681	547
Sigma Bidco BV Term Loan B 1st Lien F/R 03-07-2025	Netherlands	Term Loans	EUR 3,296,000	5,159	3,609
Signal Parent Inc. Term Loan B 1st Lien F/R 04-01-2028	United States	Term Loans	USD 3,673,500	4,479	3,805
Signify Health LLC Term Loan B 1st Lien F/R 06-16-2028	United States	Term Loans	USD 826,718	1,008	1,138
Silgan Holdings Inc. 4.13% 02-01-2028	United States	Corporate - Non Convertible	USD 290,000	381	357
Sinclair Television Group Inc. Term Loan B 1st Lien F/R 03-25-2028	United States	Term Loans	USD 2,291,000	2,877	2,992
Sinclair Television Group Inc. Term Loan B4 1st Lien F/R 04-13-2029	United States	Term Loans	USD 3,700,725	4,512	4,851
Sinclair Television Group Inc. 5.13% 02-15-2027 Callable 2022 144A	United States	Corporate - Non Convertible	USD 120,000	149	138
Sinclair Television Group Inc. 5.50% 03-01-2030 Callable 2024 144A	United States	Corporate - Non Convertible	USD 300,000	398	299
Sino-Ocean Group Holding Ltd. 5.95% 02-04-2027	China	Corporate - Non Convertible	USD 254,000	136	95
Sino-Ocean Group Holding Ltd. 4.75% 08-05-2029	China	Corporate - Non Convertible	USD 400,000	208	138
SmartCentres Real Estate Investment Trust 3.19% 06-11-2027 Callable 2027	Canada	Corporate - Non Convertible	140,000	140	127
SMI Acquisition Inc. Term Loan 2nd Lien F/R 10-27-2025	United States	Term Loans	USD 470,000	597	260
Snap One Holdings Corp. Term Loan B 1st Lien F/R 11-23-2028	United States	Term Loans	USD 2,822,925	3,540	3,575

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BONDS (cont'd)					
Sorenson Communications LLC Term Loan B 1st Lien F/R 03-12-2026	United States	Term Loans	USD 2,082,500	2,571	2,767
Source energy Services 10.50% 03-15-2025	Canada	Corporate - Non Convertible	2,082,663	2,130	1,239
South Coast British Columbia Transport Authority 1.60% 07-03-2030	Canada	Municipal Governments	70,000	70	59
SpA Holdings 3 Oy 4.88% 02-04-2028 144A	Finland	Corporate - Non Convertible	USD 200,000	249	222
Spa US HoldCo Inc. Term Loan B 1st Lien F/R 03-12-2028	United States	Term Loans	USD 2,636,791	3,272	3,387
Specialty Pharma III Inc. Term Loan B 1st Lien F/R 02-24-2028	United States	Term Loans	USD 2,491,882	3,084	3,221
Spectrum Group Buyer Inc. Term Loan B 1st Lien F/R 05-11-2028	United States	Term Loans	USD 4,000,000	5,097	5,331
SS&C Technologies Inc. Term Loan B6 1st Lien F/R 03-22-2029	United States	Term Loans	USD 806,143	988	1,087
SS&C Technologies Inc. Term Loan B7 1st Lien F/R 03-22-2029	United States	Term Loans	USD 1,138,300	1,395	1,534
Stitch Acquisition Corp. Term Loan B 1st Lien F/R 07-27-2028	United States	Term Loans	USD 2,613,600	3,049	3,164
Summer BC Holdco B SARL Term Loan B 1st Lien F/R 12-24-2026	Luxembourg	Term Loans	USD 1,762,200	2,151	2,302
Sunset Debt Merger Sub Inc. Term Loan B 1st Lien F/R 09-17-2028	United States	Term Loans	USD 2,575,545	3,249	2,802
Superior Plus LP 4.50% 03-15-2029 144A	Canada	Corporate - Non Convertible	USD 470,000	598	536
Switch Ltd. 3.75% 09-15-2028 144A	United States	Corporate - Non Convertible	USD 50,000	62	69
Syniverse Holding Inc. Term Loan 1st Lien F/R 05-10-2027	United States	Term Loans	USD 1,710,000	2,139	2,046
Tacora Resources Inc. 8.25% 05-15-2026 144A	Canada	Corporate - Non Convertible	USD 142,000	174	168
Tamarack Valley Energy Ltd. 7.25% 05-10-2027	Canada	Corporate - Non Convertible	540,000	540	507
Teneo Holdings LLC Term Loan B 1st Lien F/R 07-12-2025	United States	Term Loans	USD 2,104,840	2,635	2,758
Tenet Healthcare Corp. 4.38% 01-15-2030 144A	United States	Corporate - Non Convertible	USD 405,000	509	468
TerraForm Power Operating LLC 5.00% 01-31-2028 Callable 2027 144A	United States	Corporate - Non Convertible	USD 590,000	757	724
TerraForm Power Operating LLC 4.75% 01-15-2030 Callable 2025 144A	United States	Corporate - Non Convertible	USD 100,000	133	118
Thevelia US LLC Term Loan 1st Lien F/R 02-10-2029	United States	Term Loans	USD 3,930,000	4,847	5,188
Think & Learn Private Ltd. Term Loan B 1st Lien F/R 11-05-2026	India	Term Loans	USD 4,228,750	5,184	4,284
Tianqi Finco Co. Ltd. 3.75% 11-28-2022	China	Corporate - Non Convertible	USD 300,000	343	412
TIBCO Software Inc. Term Loan B 1st Lien F/R 03-2029	United States	Term Loans	USD 4,020,000	4,889	5,000
Tiger Acquisition LLC Term Loan 1st Lien F/R 06-01-2028	United States	Term Loans	USD 214,092	256	275
Timber Servicios Empresariales SA Term Loan B 1st Lien F/R 02-17-2029	Spain	Term Loans	EUR 3,029,000	4,306	3,356
TMC Buyer Inc. Delayed Draw Term Loan B 1st Lien F/R 06-30-2028	United States	Term Loans	USD 314,194	368	401
TMC Buyer Inc. Term Loan B 1st Lien F/R 06-30-2028	United States	Term Loans	USD 4,555,806	5,334	5,810
TopBuild Corp. 4.13% 02-15-2032 144A	United States	Corporate - Non Convertible	USD 480,000	610	512
The Toronto-Dominion Bank F/R 04-22-2030 Callable 2025	Canada	Corporate - Non Convertible	22,000	23	21
The Toronto-Dominion Bank F/R 10-31-2081	Canada	Corporate - Non Convertible	69,000	69	55
Torrid LLC Term Loan B 1st Lien F/R 05-21-2028	United States	Term Loans	USD 1,799,875	2,148	2,264
Tory Burch LLC Term Loan B 1st Lien F/R 04-15-2028	United States	Term Loans	USD 1,042,650	1,294	1,324
TransCanada PipeLines Ltd. 4.20% 03-04-2081	Canada	Corporate - Non Convertible	87,000	87	71
TRC Cos. Inc. Term Loan 2nd Lien F/R 11-19-2029	United States	Term Loans	USD 1,510,000	1,891	1,967
Triton Water Holdings Inc. Term Loan B 1st Lien F/R 03-16-2028	United States	Term Loans	USD 272,610	337	340
Tronox Finance LLC Term Loan B 1st Lien F/R 03-02-2028	United States	Term Loans	USD 75,831	93	100
Trulieve Cannabis Corp. 9.75% 06-18-2024	United States	Corporate - Non Convertible	USD 450,000	588	595
Trulieve Cannabis Corp. 8.00% 10-06-2026	United States	Corporate - Non Convertible	USD 787,000	990	998
Uber Technologies Inc. 4.50% 08-15-2029 144A	United States	Corporate - Non Convertible	USD 800,000	1,006	934
Univision Communications Inc. Term Loan B 1st Lien F/R 05-07-2028	United States	Term Loans	USD 2,278,550	2,686	3,021
Univision Communications Inc. Term Loan B 1st Lien F/R 06-10-2029	United States	Term Loans	USD 840,000	1,034	1,135
UPC Financing Partnership Term Loan 1st Lien F/R 01-31-2029	United States	Term Loans	USD 1,794,000	2,221	2,375
US Radiology Specialists Inc. Term Loan B 1st Lien F/R 12-15-2027	United States	Term Loans	USD 5,204,763	6,531	6,367
US Renal Care Inc. Term Loan B 1st Lien F/R 06-14-2026	United States	Term Loans	USD 1,440,000	1,315	1,447
US Silica Holdings Inc. Term Loan B 1ST Lien F/R 05-01-2025	United States	Term Loans	USD 2,614,212	3,278	3,483
Vector WP Holdco Inc. Term Loan B 1st Lien F/R 10-08-2028	United States	Term Loans	USD 2,676,550	3,288	3,580
Veregy Term Loan 1st Lien F/R 11-03-2027	United States	Term Loans	USD 3,744,400	4,697	4,930
Verizon Communications Inc. 2.55% 03-21-2031	United States	Corporate - Non Convertible	USD 20,000	24	22
Vermilion Energy Inc. 6.88% 05-01-2030 144A	Canada	Corporate - Non Convertible	USD 1,060,000	1,330	1,352
Vertex Aerospace Services Corp. Term Loan B 1st Lien F/R 10-27-2028	United States	Term Loans	USD 1,266,825	1,569	1,707
Vesta Energy Corp. 10% 10-15-2025 144A	Canada	Corporate - Non Convertible	350,000	349	340
Viad Corp. Term Loan B 1st Lien F/R 07-27-2028	United States	Term Loans	USD 1,460,861	1,801	1,925
Viasat Inc. Term Loan B 1st Lien F/R 02-24-2029	United States	Term Loans	USD 1,725,675	2,163	2,126
Vmed O2 UK Financing I PLC 4.25% 01-31-2031	United Kingdom	Corporate - Non Convertible	USD 200,000	264	209

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BONDS (cont'd)					
WDB Holding PA Inc. Term Loan 1st Lien F/R 12-18-2024	United States	Term Loans	USD 1,750,000	2,195	2,304
Weber-Stephen Products LLC Term Loan 1st Lien F/R 10-30-2027	United States	Term Loans	USD 3,970,050	4,917	4,473
WeWork Inc. 5.00% 07-10-2025 144A	United States	Corporate - Non Convertible	USD 1,376,000	1,504	1,136
Whole Earth Brands Inc. Term Loan 1st Lien F/R 02-02-2026	United States	Term Loans	USD 2,299,925	2,913	2,989
WildBrain Ltd. Term Loan B 1st Lien F/R 03-18-2028	Canada	Term Loans	USD 1,218,300	1,493	1,554
Wildbrain Ltd. 5.88% 09-30-2024 Conv.	Canada	Corporate - Convertible	250,000	232	237
WireCo WorldGroup Inc. Term Loan B 1st Lien F/R 10-29-2028	United States	Term Loans	USD 3,824,519	4,729	5,115
WMB Holdings Inc. Term Loan B 1st Lien F/R 08-09-2029	United States	Term Loans	USD 2,630,000	3,288	3,554
Women's Care Holdings Inc. Term Loan B 1st Lien F/R 01-15-2028	United States	Term Loans	USD 2,166,875	2,732	2,811
Xperi Holding Corp. Term Loan B 1st Lien F/R 06-01-2025	United States	Term Loans	USD 854,893	1,038	1,145
Total bonds				681,882	662,520
EQUITIES					
American Addiction Centers Holdings Inc.	United States	Health Care	128,354	1,633	1,774
BCE Inc. Pfd. Series AA	Canada	Communication Services	7,961	124	135
BCE Inc. Pfd. Series A1	Canada	Communication Services	1,172	18	17
Brookfield Asset Management Inc. Pfd. Series 46	Canada	Real Estate	25,167	631	566
Brookfield Asset Management Inc. Pfd. Series 48	Canada	Real Estate	11,712	293	273
Brookfield Renewable Partners LP Pfd. Series 13	Canada	Utilities	3,707	92	80
Calfrac Well Services Ltd.	Canada	Energy	2,900	45	15
Chef Holdings Inc.	United States	Consumer Staples	75	–	–
Columbia Care Inc. Purchase Warrants Exp. 05-14-2023	Canada	Health Care	12,000	–	–
Dynamic Energy Services International LLC	United States	Utilities	1,950,000	280	265
Frontera Generation Holdings LLC	United States	Energy	40,904	98	106
Fusion Connect Inc.	United States	Communication Services	6	–	–
iQor US Inc.	United States	Information Technology	9,000	151	152
Loblaw Companies Ltd. 5.30% Cum. Red. 2nd Pfd. Series B	Canada	Consumer Staples	9,923	258	215
Source Energy Services Ltd.	Canada	Energy	109,022	307	131
TransAlta Corp. Pfd. Series A	Canada	Utilities	46,667	617	632
Transalta Corp. 4.60% Perpetual Pfd. Callable 2022 Series C	Canada	Utilities	13,310	248	260
Total equities				4,795	4,621
EXCHANGE-TRADED FUNDS/NOTES					
iShares iBoxx \$ High Yield Corporate Bond ETF	United States	Exchange-Traded Funds/Notes	72,875	7,316	7,192
¹ Mackenzie US High Yield Bond Index ETF (CAD-Hedged)	Canada	Exchange-Traded Funds/Notes	18,000	1,538	1,387
Total exchange-traded funds/notes				8,854	8,579
PRIVATE FUNDS					
² Northleaf Private Credit II LP	Canada	Financials	575	4,611	5,044
³ Sagard Credit Partners II LP	Canada	Financials	575	1,757	1,772
Total private funds				6,368	6,816
Transaction costs				(6)	–
Total investments				701,893	682,536
Derivative instruments (see schedule of derivative instruments)					(42,574)
Cash and cash equivalents					40,570
Other assets less liabilities					10,988
Net assets attributable to securityholders					691,520

¹ This exchange-traded fund is managed by Mackenzie.

² This fund is managed by Northleaf Capital Partners (Canada) Ltd., an affiliate of Mackenzie.

³ This fund is managed by Sagard Holdings Inc., an affiliate of Mackenzie.

MACKENZIE FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

SUMMARY OF INVESTMENT PORTFOLIO

SEPTEMBER 30, 2022

PORTFOLIO ALLOCATION	% OF NAV
Bonds	95.8
Cash and short-term investments	5.9
Exchange-traded funds/notes	1.2
Private funds	1.0
Equities	0.7
Other assets (liabilities)	(4.6)

REGIONAL ALLOCATION	% OF NAV
United States	79.1
Canada	6.9
Cash and short-term investments	5.9
Luxembourg	2.7
United Kingdom	2.6
Netherlands	2.3
India	1.1
Germany	1.1
Spain	0.9
Ireland	0.7
China	0.3
Colombia	0.3
Australia	0.3
France	0.3
Sweden	0.1
Other assets (liabilities)	(4.6)

SECTOR ALLOCATION	% OF NAV
Term loans	84.2
Corporate bonds	11.3
Cash and short-term investments	5.9
Exchange-traded funds/notes	1.2
Private funds	1.0
Financials	0.4
Health care	0.3
Mortgage backed	0.2
Federal bonds	0.1
Other assets (liabilities)	(4.6)

MARCH 31, 2022

PORTFOLIO ALLOCATION	% OF NAV
Bonds	94.6
<i>Bonds</i>	94.6
<i>Purchased options</i>	0.0
<i>Written options</i>	(0.0)
Cash and short-term investments	2.3
Other assets (liabilities)	1.7
Equities	0.9
Private funds	0.5

REGIONAL ALLOCATION	% OF NAV
United States	77.5
Canada	6.1
Luxembourg	3.1
Cash and short-term investments	2.3
United Kingdom	2.0
Netherlands	2.0
Other assets (liabilities)	1.7
India	1.0
Singapore	0.8
Spain	0.8
Germany	0.6
Colombia	0.4
Other	0.4
Australia	0.4
Ireland	0.3
China	0.3
Sweden	0.3

SECTOR ALLOCATION	% OF NAV
Term loans	84.2
Corporate bonds	10.2
Cash and short-term investments	2.3
Other assets (liabilities)	1.7
Financials	0.7
Private funds	0.5
Health care	0.2
Mortgage backed	0.2

MACKENZIE FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

SCHEDULE OF DERIVATIVE INSTRUMENTS

as at September 30, 2022

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	9,708 CAD	(7,320) EUR	Oct. 21, 2022	(9,708)	(9,930)	–	(222)
A	397 CAD	(300) EUR	Oct. 21, 2022	(397)	(407)	–	(10)
A	1,244 CAD	(940) EUR	Oct. 21, 2022	(1,244)	(1,276)	–	(32)
A	600 EUR	(791) CAD	Oct. 21, 2022	791	814	23	–
A	855 EUR	(1,131) CAD	Oct. 21, 2022	1,131	1,160	29	–
A	387 CAD	(300) USD	Oct. 21, 2022	(387)	(415)	–	(28)
A	92,223 CAD	(71,593) USD	Oct. 21, 2022	(92,223)	(98,883)	–	(6,660)
A	5,802 CAD	(4,500) USD	Oct. 21, 2022	(5,802)	(6,216)	–	(414)
A	7,910 USD	(10,904) CAD	Oct. 21, 2022	10,904	10,925	21	–
A	3,370 CAD	(2,450) USD	Oct. 21, 2022	(3,370)	(3,384)	–	(14)
A	13,334 CAD	(10,315) USD	Oct. 28, 2022	(13,334)	(14,242)	–	(908)
AA	59,953 CAD	(46,374) USD	Oct. 28, 2022	(59,953)	(64,033)	–	(4,080)
AA	6,609 CAD	(5,100) USD	Oct. 28, 2022	(6,609)	(7,042)	–	(433)
A	900 USD	(1,165) CAD	Oct. 28, 2022	1,165	1,242	77	–
A	4,900 USD	(6,373) CAD	Oct. 28, 2022	6,373	6,767	394	–
A	5,070 USD	(6,700) CAD	Oct. 28, 2022	6,700	7,001	301	–
AA	2,185 USD	(2,901) CAD	Oct. 28, 2022	2,901	3,017	116	–
AA	6,030 USD	(8,079) CAD	Oct. 28, 2022	8,079	8,326	247	–
A	605 CAD	(460) EUR	Nov. 4, 2022	(605)	(625)	–	(20)
A	1,837 CAD	(1,390) EUR	Nov. 4, 2022	(1,837)	(1,887)	–	(50)
A	1,351 CAD	(1,020) EUR	Nov. 4, 2022	(1,351)	(1,385)	–	(34)
AA	103,813 CAD	(80,326) USD	Nov. 4, 2022	(103,813)	(110,901)	–	(7,088)
AA	73,017 CAD	(56,433) USD	Nov. 4, 2022	(73,017)	(77,914)	–	(4,897)
AA	14,989 CAD	(11,327) EUR	Nov. 18, 2022	(14,989)	(15,393)	–	(404)
AA	1,240 EUR	(1,650) CAD	Nov. 18, 2022	1,650	1,685	35	–
A	69,384 CAD	(53,996) USD	Nov. 18, 2022	(69,384)	(74,545)	–	(5,161)
A	58,665 CAD	(45,656) USD	Nov. 18, 2022	(58,665)	(63,031)	–	(4,366)
A	29,019 CAD	(22,500) USD	Nov. 18, 2022	(29,019)	(31,063)	–	(2,044)
AA	111,542 CAD	(84,916) USD	Jan. 13, 2023	(111,542)	(117,138)	–	(5,596)
A	44,350 CAD	(33,136) USD	Jan. 20, 2023	(44,350)	(45,706)	–	(1,356)
Total forward currency contracts						1,243	(43,817)
Total Derivative assets							1,243
Total Derivative liabilities							(43,817)

MACKENZIE FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

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, 2022 and 2021, except for the comparative information presented in the Statements of Financial Position and notes thereto, which is as at March 31, 2022, as applicable. 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 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 International Financial Reporting 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, 2022. A summary of the Fund's significant 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 assets and liabilities 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 11, 2022.

3. Significant Accounting Policies

(a) Financial instruments

Financial instruments include financial assets and liabilities such as debt and equity securities, open-ended 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. As such, 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 and exchange-traded funds, if any, at FVTPL. Mackenzie has concluded that any unlisted open-ended investment funds and exchange-traded funds in which the Fund invests, do not meet either the definition of a structured entity or the definition of an associate.

The Fund's redeemable securities entitle securityholders the right to redeem their interest in the Fund for cash equal to their proportionate share of the net asset value of the Fund, amongst other contractual rights. The Fund's redeemable securities 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 FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

NOTES TO FINANCIAL STATEMENTS

3. Significant 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 are valued on the basis of the last traded market price or close 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 constating 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 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.

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 value of futures contracts or swaps fluctuates daily, and cash settlements made daily, where applicable, by the Fund 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, 2022.

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 from interest bearing investments is recognized using the effective interest method. 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 an 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 FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

NOTES TO FINANCIAL STATEMENTS

3. Significant 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 third-party services that were paid for by brokers 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 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.

(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 FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

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 and application of the fair value option

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.

Structured entities and associates

In determining whether an unlisted open-ended investment fund or an exchange-traded fund in which the Fund invests, but that it does not consolidate, meets the definitions of either a structured entity or of an associate, Mackenzie is required to make significant judgments about whether these underlying funds have the typical characteristics of a structured entity or of an associate. Mackenzie has assessed the characteristics of these underlying funds and has concluded that they do not meet the definition of either a structured entity or of an associate because the Fund does not have contracts or financing arrangements with these underlying funds and the Fund does not have an ability to influence the activities of these underlying funds or the returns it receives from investing in these underlying funds.

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 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.

MACKENZIE FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

NOTES TO FINANCIAL STATEMENTS

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, 2022 and 2021 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, 2022, 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 Exchange Traded Funds ("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.

MACKENZIE FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

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	HKD	Hong Kong dollars	PKR	Pakistani rupee
AED	United Arab Emirates Dirham	HUF	Hungarian forint	PLN	Polish zloty
BRL	Brazilian real	IDR	Indonesian rupiah	QAR	Qatar Rial
CAD	Canadian dollars	ILS	Israeli shekel	RON	Romanian leu
CHF	Swiss franc	INR	Indian rupee	RUB	Russian ruble
CKZ	Czech koruna	JPY	Japanese yen	SAR	Saudi riyal
CLP	Chilean peso	KOR	South Korean won	SEK	Swedish krona
CNY	Chinese yuan	MXN	Mexican peso	SGD	Singapore dollars
COP	Colombian peso	MYR	Malaysian ringgit	THB	Thailand baht
CZK	Czech koruna	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		

MACKENZIE FLOATING RATE INCOME FUND

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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: April 30, 2013

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 securities are offered to retail investors investing a minimum of \$500 under the redemption charge and low-load purchase options.

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

Series CL securities are offered exclusively to mutual funds and segregated funds managed by The Canada Life Assurance Company and its subsidiaries.

Series D securities are offered to retail investors investing a minimum of \$500 through a discount brokerage or other account approved by Mackenzie.

Series F and Series F5 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 F5); they are also available to employees of Mackenzie and its subsidiaries, and directors of Mackenzie. Investors in Series F5 securities also want to receive a monthly cash flow of 5% per year.

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.

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.

Series PW and Series PWT5 securities are offered through our Private Wealth Solutions to certain high net worth investors who invest a minimum of \$100,000. Investors in Series PWT5 securities also want to receive a monthly cash flow of 5% per year.

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.

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 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.

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 SC and Series S5 securities are offered to retail investors investing a minimum of \$500 (\$5,000 for Series S5) under the sales charge purchase option. Investors in Series S5 securities also want to receive a monthly cash flow of 5% per year.

Series PWT8 and Series T5 securities are no longer available for sale.

Series Distributed by Quadrus Investment Services Ltd. (255 Dufferin Ave., London, Ontario, N6A 4K1; 1-888-532-3322; www.canadalifeinvest.ca)

Effective April 16, 2021, Series S, Q Series, H Series, HW Series, L Series, N Series, QF Series and QFW Series securities were transitioned to Canada Life Floating Rate Income Fund, and are no longer offered by the Fund.

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 securities are offered to retail investors investing a minimum of \$500.

Series LF securities are offered to retail investors investing a minimum of \$500, who are enrolled in the LBC Private Banking sponsored fee-for-service program.

Series LW securities are offered through our Preferred Pricing Program to certain high net worth investors who invest a minimum of \$100,000.

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, low-load 3 purchase option and low-load 2 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 FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

NOTES TO FINANCIAL STATEMENTS

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

(c) Securities Lending

	September 30, 2022		March 31, 2022	
	(\$)		(\$)	
Value of securities loaned	9,354		5,148	
Value of collateral received	9,887		6,075	

	September 30, 2022		September 30, 2021	
	(\$)	(%)	(\$)	(%)
Gross securities lending income	56	100.0	13	100.0
Tax withheld	(9)	(16.1)	(3)	(23.1)
	47	83.9	10	76.9
Payments to Securities Lending Agent	(10)	(17.9)	(2)	(15.4)
Securities lending income	37	66.0	8	61.5

(d) Commissions

	(\$)
September 30, 2022	–
September 30, 2021	–

(e) Risks Associated with Financial Instruments

i. Risk exposure and management

The Fund seeks current income by investing primarily in floating-rate debt obligations and other floating-rate debt instruments of issuers anywhere in the world.

ii. Currency risk

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

Currency	September 30, 2022				Impact on net assets			
	Investments (\$)	Cash and Short-Term Investments (\$)	Derivative Instruments (\$)	Net Exposure* (\$)	Strengthened by 5%		Weakened by 5%	
					(\$)	%	(\$)	%
EUR	26,728	1,544	(27,244)	1,028				
USD	621,865	39,981	(677,235)	(15,389)				
Total	648,593	41,525	(704,479)	(14,361)				
% of Net Assets	93.8	6.0	(101.9)	(2.1)				
Total currency rate sensitivity					718	0.1	(718)	(0.1)

Currency	March 31, 2022				Impact on net assets			
	Investments (\$)	Cash and Short-Term Investments (\$)	Derivative Instruments (\$)	Net Exposure* (\$)	Strengthened by 5%		Weakened by 5%	
					(\$)	%	(\$)	%
USD	732,083	30,217	(731,168)	31,132				
EUR	36,083	277	(31,066)	5,294				
Total	768,166	30,494	(762,234)	36,426				
% of Net Assets	90.3	3.6	(89.6)	4.3				
Total currency rate sensitivity					(1,821)	(0.2)	1,821	0.2

* Includes both monetary and non-monetary financial instruments

MACKENZIE FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

NOTES TO FINANCIAL STATEMENTS

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

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

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, 2022	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	4,522	–				
1-5 years	203,030	–				
5-10 years	445,576	–				
Greater than 10 years	9,392	–				
Total	662,520	–				
Total sensitivity to interest rate changes			(4,449)	(0.6)	4,449	0.6

March 31, 2022	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	3,791	–				
1-5 years	240,659	–				
5-10 years	553,369	–				
Greater than 10 years	8,058	–				
Total	805,877	–				
Total sensitivity to interest rate changes			(4,542)	(0.5)	4,531	0.5

iv. Other price risk

As at September 30, 2022 and March 31, 2022, the Fund did not have a significant exposure to other price risk.

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, 2022, was 1.6% of the net assets of the Fund (2021 – 1.4%).

As at September 30, 2022 and March 31, 2022, debt securities by credit rating are as follows:

Bond Rating*	September 30, 2022	March 31, 2022
	% of Net Assets	% of Net Assets
AAA	0.1	0.1
AA	0.1	–
A	–	–
BBB	2.7	3.5
Less than BBB	83.6	83.1
Unrated	9.3	7.9
Total	95.8	94.6

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

MACKENZIE FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

NOTES TO FINANCIAL STATEMENTS

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

(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, 2022				March 31, 2022			
	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Bonds	–	662,520	–	662,520	567	805,310	–	805,877
Equities	2,324	–	2,297	4,621	5,764	3	2,078	7,845
Options	–	–	–	–	–	97	–	97
Exchange-traded funds/notes	8,579	–	–	8,579	–	–	–	–
Private funds	–	–	6,816	6,816	–	–	3,920	3,920
Derivative assets	–	1,243	–	1,243	–	14,910	–	14,910
Derivative liabilities	–	(43,817)	–	(43,817)	–	(356)	–	(356)
Short-term investments	–	–	–	–	–	4,444	–	4,444
Total	10,903	619,946	9,113	639,962	6,331	824,408	5,998	836,737

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, there were no transfers between Level 1 and Level 2.

The table below presents a reconciliation of financial instruments measured at fair value using unobservable inputs (Level 3) for the periods ended September 30, 2022 and March 31, 2022:

	September 30, 2022			March 31, 2022		
	Equities (\$)	Private funds (\$)	Total (\$)	Equities (\$)	Private funds (\$)	Total (\$)
Balance – beginning of period	2,078	3,920	5,998	1,854	–	1,854
Purchases	–	2,621	2,621	249	3,748	3,997
Sales	–	–	–	–	–	–
Transfers in	–	–	–	–	–	–
Transfers out	–	–	–	–	–	–
Gains (losses) during the period:						
Realized	–	–	–	–	–	–
Unrealized	219	275	494	(25)	172	147
Balance – end of period	2,297	6,816	9,113	2,078	3,920	5,998
Change in unrealized gains (losses) during the period attributable to securities held at end of period	219	276	495	(25)	172	147

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 the Manager 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, 2022	March 31, 2022
	(\$)	(\$)
The Manager	73	77
Other funds managed by the Manager	21,469	70,889
Funds managed by affiliates of the Manager	241,506	261,690

MACKENZIE FLOATING RATE INCOME FUND

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2022

NOTES TO FINANCIAL STATEMENTS

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

(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, 2022			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	–	–	–	–
Unrealized losses on derivative contracts	(23,998)	–	–	(23,998)
Liability for options written	–	–	–	–
Total	(23,998)	–	–	(23,998)

	March 31, 2022			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	7,152	(25)	–	7,127
Unrealized losses on derivative contracts	(25)	25	–	–
Liability for options written	(62)	–	–	(62)
Total	7,065	–	–	7,065

(i) Commitment

	September 30, 2022		March 31, 2022	
	Called Amount (\$)	Total Commitment to Invest (US\$)	Called Amount (\$)	Total Commitment to Invest (US\$)
Northleaf Private Credit II LP ⁽¹⁾	5,044	5,748	3,369	5,748
Sagard Credit Partners II LP ⁽²⁾	1,772	5,748	551	5,748

⁽¹⁾ This fund is managed by Northleaf Capital Partners (Canada) Ltd., an affiliate of Mackenzie.

⁽²⁾ This fund is managed by Sagard Holdings Inc., an affiliate of Mackenzie.

(j) Reorganization

On April 16, 2021, the series of the Fund distributed by Quadrus Investment Services Ltd. (see *Fund Formation and Series Information*) were transitioned on a taxable basis to corresponding series of Canada Life Floating Rate Income Fund, a fund managed by Canada Life Investment Management Limited, an affiliate of Mackenzie, with the same investment objectives, strategies and fees as the Fund. In turn, this Canada Life fund substantially invested all its assets into Series CL of the Fund, effectively resulting in no change in the net assets of the Fund. This reorganization received a positive recommendation from the Mackenzie Funds' Independent Review Committee and was approved by the investors in the affected series and securities regulators. Investors in the series offered by Mackenzie and the series distributed by LBC Financial Services Inc. were not affected.

On April 16, 2021, \$214,060 transitioned out of the Fund as a result of the reorganization.