

MACKENZIE STRATEGIC INCOME FUND

Quarterly Portfolio Disclosure

As of June 30, 2022

Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Equities	48.9
Bonds	43.8
Bonds	44.1
Purchased options*	0.0
Written options*	(0.0)
Short bond futures**	(0.3)
Cash and short-term investments	5.4
Other assets (liabilities)	1.8
Private funds	0.1
Purchased currency options†	0.0
Written currency options†	(0.0)

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
Canada	42.9
United States	34.6
Cash and short-term investments	5.4
Other	4.1
Other assets (liabilities)	1.8
Netherlands	1.7
France	1.4
Germany	1.3
Switzerland	1.2
China	1.1
Mexico	1.1
Japan	1.1
United Kingdom	0.9
Luxembourg	0.7
Ireland	0.7

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	31.1
Financials	14.3
Information technology	6.0
Cash and short-term investments	5.4
Energy	5.4
Industrials	5.3
Term loans	5.2
Materials	4.0
Federal bonds	3.7
Foreign government bonds	3.4
Consumer discretionary	3.3
Health care	3.2
Consumer staples	3.1
Communication services	2.2
Other assets (liabilities)	1.8
Other	1.3
Utilities	1.3

EFFECTIVE NET CURRENCY EXPOSURE	% OF NAV
Canadian dollar	74.0
U.S. dollar	17.4
Other	3.9
Euro	2.5
Swiss franc	1.1
Japanese yen	1.1

TOP 25 LONG POSITIONS	% OF NAV
Issuer/Underlying Fund	
Mackenzie CL Strategic Income (Fixed Income) LP Series R	20.1
Mackenzie Global High Yield Fixed Income ETF	5.9
Cash and short-term investments	4.6
Royal Bank of Canada	2.3
Government of Canada 1.75% 12-01-2053	1.4
Sun Life Financial Inc.	1.2
The Toronto-Dominion Bank	1.2
Canadian Pacific Railway Ltd.	1.1
Intact Financial Corp.	1.0
Bank of Montreal	1.0
Government of Canada 1.50% 06-01-2031	1.0
Canadian National Railway Co.	1.0
Suncor Energy Inc.	0.9
Microsoft Corp.	0.9
TC Energy Corp.	0.9
Mackenzie Credit Absolute Return Fund Series R	0.9
Open Text Corp.	0.9
The Bank of Nova Scotia	0.9
Enbridge Inc.	0.8
Manulife Financial Corp.	0.8
Brookfield Asset Management Inc.	0.8
CCL Industries Inc.	0.7
United States Treasury 0.13% 02-15-2051 Inflation Indexed	0.7
CGI Inc.	0.7
Alphabet Inc.	0.7

Top long positions as a percentage of total net asset value **52.4**

* Notional values represent 0.5% of NAV for purchased options and -0.5% of NAV for written options.

** Notional values represent -33.6% of NAV for short bond futures.

† Notional values represent 1.1% of NAV for purchased currency options and -1.1% of NAV for written currency options.

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

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

MACKENZIE STRATEGIC INCOME FUND

Quarterly Portfolio Disclosure (cont'd)

As of June 30, 2022

TOP 25 SHORT POSITIONS	% OF NAV
Issuer	
U.S. 5-Year Note Futures	(0.2)
Euro-Bobl Futures	(0.1)
Invesco Senior Loan ETF Written Put Option @ \$19.00 Exp. 09-16-2022	(0.0)
Currency Put Option BRL/USD 08-05-2022 Strike \$4.60	(0.0)
iShares iBoxx \$ High Yield Corporate Bond ETF Written Put Option @ \$65.00 Exp. 07-15-2022	(0.0)
Euro BTP Futures	0.0
Japan 10-Year Government Bond Futures	0.0
U.S. Treasury Note 10-Year Futures	0.0
Top short positions as a percentage of total net asset value	(0.3)
Total net asset value of the Fund	\$1.6 billion

The investments and percentages may have changed since June 30, 2022, due to the ongoing portfolio transactions of the Fund. Quarterly updates of holdings are available within 60 days of the end of each quarter except for March 31, the Fund's fiscal year-end, when they are available within 90 days.



MACKENZIE
Investments