

# MACKENZIE FLOATING RATE INCOME FUND

## Quarterly Portfolio Disclosure

As of June 30, 2022

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Bonds	85.3
<i>Bonds</i>	85.3
<i>Purchased options*</i>	0.0
<i>Written options*</i>	(0.0)
Other assets (liabilities)	6.1
Cash and short-term investments	5.7
Equities	1.2
Exchange-traded funds/notes	1.1
Private funds	0.6

REGIONAL ALLOCATION	% OF NAV
United States	71.1
Other assets (liabilities)	6.1
Canada	6.1
Cash and short-term investments	5.7
Luxembourg	2.4
Netherlands	2.0
United Kingdom	1.9
Germany	1.3
India	1.0
Spain	0.8
Ireland	0.3
China	0.3
Colombia	0.3
France	0.3
Australia	0.2
Other	0.2

SECTOR ALLOCATION	% OF NAV
Term loans	75.2
Corporate bonds	9.8
Other assets (liabilities)	6.1
Cash and short-term investments	5.7
Exchange-traded funds/notes	1.1
Financials	0.9
Private funds	0.6
Health care	0.3
Mortgage backed	0.2
Federal bonds	0.1

NET CURRENCY EXPOSURE	% OF NAV
Canadian dollar	105.7
U.S. dollar	(5.7)

### TOP 25 LONG POSITIONS

Issuer/Underlying Fund	% OF NAV
Cash and short-term investments	5.7
OpenMarket Inc. Term Loan 1st Lien 09-17-2026	1.4
The Goldman Sachs Group Inc. F/R 04-29-2025	1.3
iShares iBoxx \$ High Yield Corporate Bond ETF	0.9
Hunter Douglas Inc. Term Loan B 1st Lien F/R 02-09-2029	0.9
US Radiology Specialists Inc. Term Loan B 1st Lien F/R 12-15-2027	0.8
Magenta Buyer LLC Term Loan 1st Lien F/R 05-03-2028	0.7
LifeScan Global Corp. Term Loan 1st Lien F/R 06-19-2024	0.7
Directv Financing LLC Term Loan 1st Lien F/R 07-22-2027	0.7
Schweitzer-Mauduit International Inc. Term Loan 1st Lien F/R 02-23-2028	0.7
Delivery Hero SE Term Loan B 1st Lien F/R 07-04-2027	0.7
Plaskolite PPC Intermediate II LLC Term Loan 1st Lien F/R 12-14-2025	0.7
LBM Acquisition LLC Term Loan B 1st Lien F/R 12-08-2027	0.7
Spectrum Group Buyer Inc. Term Loan B 1st Lien F/R 05-11-2028	0.7
Alcami Carolinas Corp. Term Loan 1st Lien F/R 07-06-2025	0.7
KP Germany Erste GmbH Term Loan B 1st Lien F/R 02-04-2026	0.7
Ivanti Software Inc. Term Loan B 1st Lien F/R 12-01-2027	0.6
Weber-Stephen Products LLC Term Loan 1st Lien F/R 10-30-2027	0.6
AIT Worldwide Logistics Holdings Inc. Term Loan 1st Lien F/R 04-01-2028	0.6
Think & Learn Private Ltd. Term Loan B 1st Lien F/R 11-05-2026	0.6
Mav Acquisition Corp. Term Loan B 1st Lien F/R 07-21-2028	0.6
Jadex Inc. Term Loan 1st Lien F/R 02-12-2028	0.6
NAB Holdings LLC Term Loan 1st Lien F/R 11-18-2028	0.6
ION Trading Finance Ltd. Term Loan B 1st Lien F/R 03-26-2028	0.6
Alchemy US Holdco LLC Term Loan B 1st Lien F/R 10-01-2025	0.6

Top long positions as a percentage of total net asset value **23.4**

### TOP 25 SHORT POSITIONS

Issuer	% OF NAV
Invesco Senior Loan ETF Written Put Option @ \$20.00 Exp. 07-15-2022	(0.0)

Top short positions as a percentage of total net asset value **(0.0)**

Total net asset value of the Fund **\$755.4 million**

\* Notional values represent 0.6% of NAV for purchased options and -0.6% of NAV for written options.

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

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.