

MACKENZIE ALTERNATIVE ENHANCED YIELD FUND

Quarterly Portfolio Disclosure

As of June 30, 2022

Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Equities	80.2
Equities	80.2
Written options*	(0.0)
Bonds	52.8
Other assets (liabilities)	6.4
Exchange-traded funds/notes	0.2
Cash and short-term investments	(39.6)

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
United States	82.0
Canada	41.7
Other assets (liabilities)	6.4
Other	2.2
United Kingdom	1.5
Japan	1.4
Hong Kong	0.9
Singapore	0.7
Netherlands	0.7
Australia	0.6
Luxembourg	0.5
Ireland	0.4
Germany	0.3
Spain	0.3
Cash and short-term investments	(39.6)

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Financials	30.8
Corporate bonds	30.0
Real estate	18.1
Utilities	17.3
Federal bonds	11.6
Term loans	11.2
Energy	7.2
Other assets (liabilities)	6.4
Consumer discretionary	3.4
Communication services	2.6
Materials	0.4
Consumer staples	0.2
Exchange-traded funds/notes	0.2
Information technology	0.2
Cash and short-term investments	(39.6)

EFFECTIVE NET CURRENCY EXPOSURE	% OF NAV
Canadian dollar	48.2
U.S. dollar	47.4
Other	3.4
Japanese yen	1.0

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

TOP 25 LONG POSITIONS	% OF NAV
Issuer/Underlying Fund	
Vanguard Intermediate-Term Bond ETF	17.8
Mackenzie Floating Rate Income ETF	14.8
Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	14.4
iShares S&P/TSX Canadian Preferred Share Index Fund ETF	14.3
Utilities Select Sector SPDR Fund	14.0
Mackenzie US High Yield Bond Index ETF (CAD-Hedged)	13.0
Vanguard FTSE Canadian High Dividend Yield Index ETF	8.5
Vanguard Real Estate ETF	8.5
iShares Mortgage Real Estate ETF	6.4
Vanguard Global ex-U.S. Real Estate ETF	4.7
Diversified Royalty Corp.	2.7
The Toronto-Dominion Bank	2.4
The Bank of Nova Scotia	1.9
Keyera Corp.	1.6
Power Corp. of Canada ⁽¹⁾	1.6
Royal Bank of Canada	1.5
Crescent Capital BDC Inc.	1.1
Verizon Communications Inc.	1.0
Capital Power Corp.	1.0
Hercules Capital Inc.	0.9
Canadian Imperial Bank of Commerce	0.9
Solar Capital Ltd.	0.8
Starwood Property Trust Inc.	0.7
H&R Real Estate Investment Trust	0.7
Restaurant Brands International Inc.	0.6

Top long positions as a percentage of total net asset value	135.8
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TOP 25 SHORT POSITIONS	% OF NAV
Issuer/Underlying Fund	
Royal Bank of Canada Written Call Option @ \$128.00 Exp. 07-08-2022	(0.0)

Top short positions as a percentage of total net asset value	(0.0)
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Total net asset value of the Fund	\$31.7 million
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* Notional values represent -1.5% of NAV for written options.

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

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



MACKENZIE
Investments