

MACKENZIE DIVERSIFIED ALTERNATIVES FUND

Quarterly Portfolio Disclosure

As of June 30, 2022

Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Equities	62.1
Bonds	16.6
Commodities	10.2
Cash and short-term investments	9.4
Other assets (liabilities)	1.7

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
United States	54.9
Canada	16.8
Cash and short-term investments	9.4
Other	9.0
Other assets (liabilities)	1.7
Japan	1.6
Australia	1.5
Hong Kong	1.3
United Kingdom	0.8
Singapore	0.6
China	0.4
Germany	0.4
Spain	0.4
France	0.3
Italy	0.3
Luxembourg	0.3
Mexico	0.3

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Real estate	20.7
Utilities	16.7
Corporate bonds	10.8
Commodities	10.2
Cash and short-term investments	9.4
Financials	9.2
Materials	6.8
Term loans	5.4
Energy	5.3
Other assets (liabilities)	1.7
Industrials	1.5
Information technology	0.6
Other	0.5
Communication services	0.5
Federal bonds	0.4
Consumer discretionary	0.3

EFFECTIVE NET CURRENCY EXPOSURE	% OF NAV
Canadian dollar	61.5
U.S. dollar	29.5
Other	2.1
Euro	1.8
Japanese yen	1.6
Australian dollar	1.4
Hong Kong dollar	1.3
British pound	0.8

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



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Quarterly Portfolio Disclosure (cont'd)

As of June 30, 2022

TOP 25 POSITIONS	% OF NAV
Issuer/Underlying Fund	
Utilities Select Sector SPDR Fund	14.7
Cash and short-term investments	10.1
Vanguard Real Estate ETF	7.2
Four Quadrant Global Real Estate Partners	7.0
Cortland Credit Institutional LP Unit	6.2
Vanguard Global ex-U.S. Real Estate ETF	5.9
Mackenzie Floating Rate Income ETF	5.5
Energy Select Sector SPDR Fund	4.3
Mackenzie Gold Bullion Fund Series R	4.2
iShares Global Infrastructure ETF	3.7
Mackenzie Alternative Enhanced Yield Fund Series R	3.0
SPDR Gold Shares ETF	2.9
CI Gold Bullion Fund	2.7
Newmont Goldcorp Corp.	1.8
Barrick Gold Corp.	1.5
Franco-Nevada Corp.	0.9
Wheaton Precious Metals Corp.	0.6
Teck Resources Ltd.	0.6
Agnico-Eagle Mines Ltd.	0.5
Solar Capital Ltd.	0.5
iShares Silver Trust ETF	0.5
Newcrest Mining Ltd.	0.5
IDT Corp.	0.4
Portman Ridge Finance Corp.	0.3
Barings BDC Inc.	0.3
Top long positions as a percentage of total net asset value	85.8
Total net asset value of the Fund	\$345.1 million

The Fund held no direct short positions at the end of the period.

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.



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