

# Mackenzie Diversified Alternatives Fund Series A

## Alternative Strategies

### Compound Annualized Returns<sup>†</sup> 10/31/2024

1 Month	0.3%
3 Months	1.4%
Year-to-date	7.3%
1 Year	10.6%
2 Years	4.7%
3 Years	1.0%
5 Years	1.4%
Since inception (Oct. 2015)	2.6%

### Regional Allocation 09/30/2024

#### CASH & EQUIVALENTS

Cash & Equivalents	1.4%
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#### EQUITIES

Canada	35.4%
United States	9.3%
Luxembourg	0.1%

#### FIXED INCOME

Canada	30.7%
United States	5.4%
United Kingdom	0.2%
France	0.2%
Other	17.3%

### Sector Allocation 09/30/2024

Fixed Income	53.8%	Energy	0.2%
ETFs	37.3%	Utilities	0.1%
Commodities	7.1%	Communication Serv.	0.1%
Cash & Equivalents	1.4%		

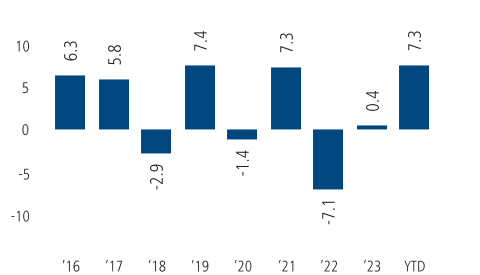
### Credit Allocation\*\*\*\* 09/30/2024

AAA	0.0%	B	5.0%
AA	11.0%	CCC & Below	2.4%
A	1.8%	NR	7.3%
BBB	6.1%	Cash & Equivalents	1.6%
BB	4.7%	Equities	60.3%

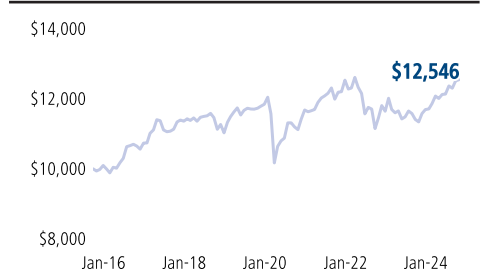
### Portfolio Managers

**Mackenzie Multi-Asset Strategies Team**  
Nelson Arruda, Andrea Hallett, Gleb Sivitsky

### Calendar Year Returns (%) 10/31/2024



### Value of \$10,000 invested 10/31/2024



### Major Holdings\*\*\* 09/30/2024

Major Holdings Represent 72.9% of the fund

#### EQUITY

Mackenzie Global Resource Fund Series R	8.2%
Mackenzie Emerging Markets Small Cap Fund Series R	7.4%
Picton Mahoney Fortified Market Neutral Alternative Fund	6.9%
Mackenzie US Quantitative Small Cap Fund Series R	4.1%
iShares Global Infrastructure ETF	3.5%

#### FIXED INCOME

iShares J.P. Morgan USD Emerging Markets	15.0%
Mackenzie US TIPS Index ETF (CAD-Hedged)	9.9%
Cortland Credit Institutional LP Unit	8.2%
Mackenzie Global Macro Fund Series R	6.6%
Mackenzie Floating Rate Income ETF	3.2%

TOTAL NUMBER OF EQUITY HOLDINGS: 23

TOTAL NUMBER OF FIXED INCOME HOLDINGS: 123

### Fund Risk Measures (3 year) 10/31/2024

Annual Std Dev	6.87	Beta	0.59
B' mark Annual Std Dev.	9.55	R-squared	0.67
Alpha	-3.74	Sharpe Ratio	-0.38

Source: Mackenzie Investments

### Key Fund Data

Total Fund Assets: **\$115.6 million**

NAVPS (10/31/2024): **C\$10.57**

MER (as of Mar. 2024): **A: 2.48% F: 1.11%**

Management Fee: **A: 1.85% F: 0.70%**

**60% MSCI World + 40% BofA Merrill**

Benchmark\*\*: **Lynch Global Broad Market (Hedged to CAD)**

### Last Paid Distribution:

SERIES	FREQUENCY	AMOUNT	DATE
A	Monthly	0.0220	10/18/2024
F	Monthly	0.0338	10/18/2024
T5	Monthly	0.0461	10/18/2024
PW	Monthly	0.0244	10/18/2024

### Fund Codes:

SERIES (C\$)	PREFIX	FE	BE *	LL3 *
A	MFC	4855	4856	4857
F	MFC	4859	—	—
T5	MFC	4864	4865	4866
PW	MFC	6549	—	—

Additional fund series available at [mackenzieinvestments.com/fundcodes](http://mackenzieinvestments.com/fundcodes)

### Why Invest in this fund?

- Provides access to a diversified portfolio of non-traditional asset classes.
- Designed to complement a traditional balanced portfolio and potentially enhance risk-adjusted returns and provide additional diversification.
- Non-traditional asset classes have historically been used by institutional investors to help achieve both return and diversification goals.

### Risk Tolerance

LOW	<b>MEDIUM</b>	HIGH
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<sup>†</sup> Effective June 1, 2022, the redemption charge purchase option, and the low-load purchase option are no longer available for purchase, including those made through systematic purchase plans such as pre-authorized contribution plans. Switching from securities of a Mackenzie Fund previously purchased under the redemption charge or low-load purchase options to securities of another Mackenzie Fund, under the same purchase option, will continue to be available until such redemption schedules expire.

\*\* The blended index is composed of 60% MSCI World Index and 40% BofA Merrill Lynch Global Broad Market Index (Hedged to CAD)

\*\*\* The major holdings of the Fund may, but do not necessarily, represent the largest holdings of the Fund. Rather, the major holdings are selected for their overall significance in evaluating the investment portfolio.

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

† Commissions, trailing commissions, management fees, and expenses all may be associated with mutual fund investments. Please read the prospectus before investing. The indicated rates of return are the historical annual compounded total returns as of October 31, 2024 including changes in unit value and reinvestment of all distributions and do not take into account sales, redemption, distribution, or optional charges or income taxes payable by any securityholder that would have reduced returns. Mutual funds are not guaranteed, their values change frequently and past performance may not be repeated. Standard deviation provides a measure of the variability of returns that have occurred relative to the average return. The higher the standard deviation, the greater is the range of returns that has been experienced. Standard deviation is commonly used as a measure of risk.