

# MACKENZIE PRIVATE EQUITY REPLICATION FUND

## Quarterly Portfolio Disclosure

As of June 30, 2023

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Equities	142.3
Equities	89.9
Long bond futures*	50.2
Purchased options**	3.0
Written options**	(0.8)
Other assets (liabilities)	3.3
Cash and cash equivalents	(45.6)

REGIONAL ALLOCATION	% OF NAV
United States	140.3
Other assets (liabilities)	3.3
Bermuda	1.0
Canada	0.3
Puerto Rico	0.3
United Kingdom	0.2
Ghana	0.1
Israel	0.1
Cash and cash equivalents	(45.6)

SECTOR ALLOCATION	% OF NAV
Equity futures	50.2
Information technology	26.7
Industrials	19.5
Health care	12.0
Financials	9.1
Consumer discretionary	5.1
Communication services	4.1
Energy	3.7
Other assets (liabilities)	3.3
Materials	3.1
Utilities	2.6
Other	2.1
Consumer staples	2.1
Real estate	2.0
Cash and cash equivalents	(45.6)

\* Notional values represent 48.7% of NAV for long equity futures.

\*\* Notional values represent 122.7% of NAV for purchased options and -146.3% of NAV for written options.

### TOP 25 LONG POSITIONS

Issuer	% OF NAV
Fair Issac Corp.	4.2
Cash and cash equivalents	3.1
Manhattan Associates Inc.	2.6
S&P 500 Index Put Option @ \$4,150.00 Exp. 06-21-2024	2.5
Amdocs Ltd.	2.2
Robert Half International Inc.	1.8
CACI International Inc.	1.7
Dropbox Inc.	1.5
Nutanix Inc.	1.4
Guidewire Software Inc.	1.3
DXC Technology Co.	1.3
The Interpublic Group of Companies Inc.	1.3
Henry Schein Inc.	1.2
Teradata Corp.	1.2
Universal Health Services Inc.	1.1
Dolby Laboratories Inc.	1.0
Cboe Global Markets Inc.	1.0
Shockwave Medical Inc.	1.0
Insperty Inc.	0.9
Tenet Healthcare Corp.	0.9
Dentsply Sirona Inc.	0.9
Manpower Inc.	0.9
Box Inc.	0.9
Chemed Corp.	0.9
Everest Re Group Ltd.	0.8

Top long positions as a percentage of total net asset value	<b>37.6</b>
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### TOP 25 SHORT POSITIONS

Issuer	% OF NAV
S&P 500 Index Written Call Option @ \$4,649.99 Exp. 09-15-2023	(0.8)

Top short positions as a percentage of total net asset value	<b>(0.8)</b>
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Total net asset value of the Fund **\$31.1 million**

The investments and percentages may have changed since June 30, 2023, 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