

# SYMMETRY CONSERVATIVE INCOME PORTFOLIO

## Quarterly Portfolio Disclosure

As of June 30, 2023

### Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	65.6
<i>Bonds</i>	60.5
<i>Long bond futures*</i>	5.1
<i>Short bond futures*</i>	–
Equities	32.1
<i>Equities</i>	25.8
<i>Long equity futures*</i>	6.3
<i>Short equity futures*</i>	–
Other assets (liabilities)	1.5
Cash and cash equivalents**	0.6
Commodities	0.2

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
Canada	42.9
United States	35.7
Other	10.8
United Kingdom	1.7
Other assets (liabilities)	1.5
Japan	1.2
France	0.8
China	0.7
Germany	0.7
Cash and cash equivalents**	0.6
Netherlands	0.6
Australia	0.6
Brazil	0.6
Israel	0.5
Switzerland	0.4
Mexico	0.4
South Korea	0.3

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	42.3
Foreign government bonds	8.6
Federal bonds	7.5
Equity futures	6.0
Provincial bonds	5.7
Financials	5.5
Information technology	4.2
Other	3.4
Industrials	3.1
Energy	2.4
Health care	2.2
Consumer discretionary	2.2
Materials	1.8
Consumer staples	1.6
Other assets (liabilities)	1.5
Communication services	1.4
Cash and cash equivalents**	0.6

\* Notional values represent 0.9% of NAV for long bond futures, –2.1% of NAV for short bond futures, 6.0% of NAV for long equity futures and –0.3% of NAV for short equity futures.

\*\* A portion of the Fund's effective cash allocation is invested in Series R securities of a money market fund managed by Mackenzie.

The effective allocation shows the portfolio, regional or sector 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, 2023

TOP 25 LONG POSITIONS	% OF NAV
<b>Issuer/Underlying Fund</b>	
Mack Canadian Bond Pool Series R	25.9
Mackenzie North American Corporate Bond Fund Series R	9.7
Mack Canadian Equity Pool Series R	8.6
Mack US Equity Pool Series R	8.0
Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	7.4
Mackenzie Sovereign Bond Fund Series R	5.2
Mack Global Bond Pool Series R	4.4
Mack Comprehensive Equity Pool Series R	4.4
Mackenzie Canadian All Corporate Bond Index ETF	4.3
iShares iBoxx \$ Investment Grade Corporate Bond ETF	3.4
Cash and cash equivalents	3.2
Mackenzie Global Macro Fund Series R	3.1
Mackenzie Canadian Money Market Fund Series R	2.7
Mackenzie Emerging Markets Bond Index ETF (CAD-Hedged)	1.5
SPDR Bloomberg High Yield Bond ETF	1.1
Mackenzie Multi-Strategy Absolute Return Fund Series R	1.0
Mackenzie Global Dividend Fund Series R	1.0
Mack EAFE Equity Pool Series R	0.9
Mackenzie Global Inflation-Linked Fund Series R	0.7
Mackenzie Enhanced Fixed Income Risk Premia Fund Series R	0.7
Mackenzie Emerging Markets Large Cap Fund Series R	0.7
Mackenzie International Quantitative Large Cap Fund Series R	0.5
Mackenzie Broad Risk Premia Collection Fund Series R	0.4
Mackenzie Emerging Markets Small Cap Fund Series R	0.4
Mackenzie International Dividend Fund Series R	0.2
<b>Top long positions as a percentage of total net asset value</b>	<b>99.4</b>

TOP 25 SHORT POSITIONS	% OF NAV
<b>Issuer</b>	
S&P/TSX 60 Index Futures	—
U.S. Treasury Note 10-Year Futures	—
<b>Top short positions as a percentage of total net asset value</b>	<b>—</b>
<b>Total net asset value of the Fund</b>	<b>\$881.5 million</b>

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.sedarplus.com](http://www.sedarplus.com).

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.



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