

# SYMMETRY FIXED INCOME PORTFOLIO

## Quarterly Portfolio Disclosure

As of June 30, 2022

### Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	87.5
<i>Bonds</i>	81.8
<i>Long bond futures*</i>	5.7
<i>Short bond futures*</i>	0.0
Mutual funds	5.7
Equities	3.2
<i>Equities</i>	3.2
<i>Short equity futures*</i>	(0.0)
Other assets (liabilities)	2.2
Cash and short-term investments**	1.4

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
Canada	69.1
United States	18.4
United Kingdom	3.2
Other	2.5
Other assets (liabilities)	2.2
Cash and short-term investments**	1.4
Japan	0.7
China	0.6
Mexico	0.5
Australia	0.3
Netherlands	0.3
Brazil	0.2
South Korea	0.2
Chile	0.2
Israel	0.2

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	47.1
Federal bonds	22.7
Provincial bonds	10.8
Foreign government bonds	6.2
Mutual funds	5.7
Other assets (liabilities)	2.2
Cash and short-term investments**	1.4
Financials	0.8
Other	0.6
Mortgage backed	0.5
Information technology	0.5
Term loans	0.4
Energy	0.4
Industrials	0.3
Health care	0.2
Consumer discretionary	0.2

EFFECTIVE NET CURRENCY EXPOSURE	% OF NAV
Canadian dollar	95.3
Japanese yen	2.5
British pound	1.1
Other	1.1

\* Notional values represent 5.9% of NAV for long bond futures, -1.1% of NAV for short bond futures and -1.1% 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, sector or net currency exposure of the Fund calculated by combining its direct and indirect investments.



**MACKENZIE**  
Investments

# SYMMETRY FIXED INCOME PORTFOLIO

## Quarterly Portfolio Disclosure (cont'd)

As of June 30, 2022

TOP 25 LONG POSITIONS	% OF NAV
<b>Issuer/Underlying Fund</b>	
Mack Canadian Bond Pool Series R	64.4
Mackenzie Sovereign Bond Fund Series R	10.1
iShares iBoxx \$ Investment Grade Corporate Bond ETF	6.2
Mackenzie North American Corporate Bond Fund Series R	3.8
Mackenzie Canadian All Corporate Bond Index ETF	2.6
Cash and short-term investments	2.3
Mackenzie Canadian Money Market Fund Series R	2.1
Mackenzie Enhanced Fixed Income Risk Premia Fund Series R	1.8
Mackenzie Global Macro Fund Series R	1.3
Mack US Equity Pool Series R	0.9
Mackenzie Multi-Strategy Absolute Return Fund Series R	0.9
Mackenzie Emerging Markets Bond Index ETF (CAD-Hedged)	0.8
Mack Canadian Equity Pool Series R	0.6
Mackenzie Canadian Equity Index ETF	0.5
Mackenzie Emerging Markets Large Cap Fund Series R	0.3
Mack Comprehensive Equity Pool Series R	0.3
Mackenzie Emerging Markets Small Cap Fund Series R	0.2
Mackenzie Global Inflation-Linked Fund Series R	0.2
Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	0.1
Mackenzie Broad Risk Premia Collection Fund Series R	0.1
Mack Global Bond Pool Series R	0.1
Mackenzie Global Dividend Fund Series R	0.1
Euro-Bund Futures	(0.0)
Long Gilt Futures	(0.1)
Canadian 10-Year Bond Futures	(0.1)
<b>Top long positions as a percentage of total net asset value</b>	<b>99.5</b>

TOP 25 SHORT POSITIONS	% OF NAV
<b>Issuer</b>	
FTSE 100 Index Futures	(0.0)
Mini MSCI Emerging Markets Index Futures	(0.0)
Yen-Denominated Nikkei 225 Futures	(0.0)
Euro STOXX 50 Futures	0.0
S&P 500 E-mini Futures	0.0
S&P/TSX 60 Index Futures	0.0
U.S. Treasury Note 10-Year Futures	0.0
<b>Top short positions as a percentage of total net asset value</b>	<b>(0.0)</b>
<b>Total net asset value of the Fund</b>	<b>\$248.9 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.sedar.com](http://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