

# SYMMETRY FIXED INCOME PORTFOLIO

## Quarterly Portfolio Disclosure

As of December 31, 2022

### Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	88.4
<i>Bonds</i>	83.5
<i>Long bond futures*</i>	4.9
Mutual funds	4.9
Equities	3.5
<i>Equities</i>	3.5
<i>Short equity futures*</i>	–
Cash and short-term investments**	1.9
Other assets (liabilities)	1.3

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
Canada	73.7
United States	16.0
Other	2.4
Cash and short-term investments**	1.9
United Kingdom	1.9
Other assets (liabilities)	1.3
China	0.6
Mexico	0.4
Australia	0.4
Japan	0.3
Brazil	0.3
Chile	0.2
South Korea	0.2
Netherlands	0.2
Indonesia	0.1
India	0.1

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	48.1
Federal bonds	22.3
Provincial bonds	12.6
Mutual funds	4.9
Foreign government bonds	4.5
Cash and short-term investments**	1.9
Other assets (liabilities)	1.3
Other	1.1
Financials	1.0
Mortgage backed	0.5
Information technology	0.4
Energy	0.4
Industrials	0.3
Health care	0.3
Consumer discretionary	0.2
Materials	0.2

\* Notional values represent 4.9% of NAV for long bond futures and –1.5% 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.

TOP 25 LONG POSITIONS	% OF NAV
<b>Issuer/Underlying Fund</b>	
Mack Canadian Bond Pool Series R	64.1
Mackenzie Sovereign Bond Fund Series R	9.9
Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	4.2
Mackenzie North American Corporate Bond Fund Series R	4.0
Mackenzie Canadian All Corporate Bond Index ETF	2.7
Mackenzie Canadian Money Market Fund Series R	2.3
iShares iBoxx \$ Investment Grade Corporate Bond ETF	2.0
Cash and short-term investments	2.0
Mackenzie Enhanced Fixed Income Risk Premia Fund Series R	1.8
Mackenzie Global Macro Fund Series R	1.4
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
Mackenzie Emerging Markets Small Cap Fund Series R	0.3
Mack Comprehensive Equity Pool Series R	0.3
Mackenzie Global Inflation-Linked Fund Series R	0.2
Mackenzie Broad Risk Premia Collection Fund Series R	0.1
Mackenzie Global Dividend Fund Series R	0.1
Mack Global Bond Pool Series R	0.1
U.S. Treasury Note 10-Year Futures	–
Euro-Bund Futures	–
Long Gilt Futures	–
<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	–
Mini MSCI Emerging Markets Index Futures	–
Yen-Denominated Nikkei 225 Futures	–
Euro STOXX 50 Futures	–
S&P/TSX 60 Index Futures	–
S&P 500 E-mini Futures	–
<b>Top short positions as a percentage of total net asset value</b>	<b>–</b>

**Total net asset value of the Fund** **\$236.6 million**

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 December 31, 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.

