

# SYMMETRY CONSERVATIVE INCOME PORTFOLIO

## Quarterly Portfolio Disclosure

As of December 31, 2022

### Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	66.1
<i>Bonds</i>	61.9
<i>Long bond futures*</i>	4.2
<i>Short bond futures*</i>	–
Equities	26.7
<i>Equities</i>	25.9
<i>Long equity futures*</i>	0.8
<i>Short equity futures*</i>	–
Cash and short-term investments**	5.1
Other assets (liabilities)	1.9
Commodities	0.2

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
Canada	44.0
United States	32.3
Other	8.7
Cash and short-term investments**	5.1
United Kingdom	1.9
Other assets (liabilities)	1.9
China	0.9
Japan	0.8
France	0.8
Netherlands	0.7
Germany	0.6
Australia	0.6
Mexico	0.5
Brazil	0.5
Switzerland	0.4
South Korea	0.3

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	42.0
Federal bonds	9.5
Other	7.6
Financials	5.6
Provincial bonds	5.3
Cash and short-term investments**	5.1
Foreign government bonds	4.2
Information technology	3.7
Industrials	2.9
Energy	2.7
Health care	2.5
Materials	2.0
Consumer discretionary	1.9
Other assets (liabilities)	1.9
Consumer staples	1.7
Communication services	1.4

\* Notional values represent 0.8% of NAV for long bond futures, –0.2% of NAV for short bond futures, 4.2% of NAV for long equity futures and –0.6% 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 December 31, 2022

TOP 25 LONG POSITIONS	% OF NAV	TOP 25 SHORT POSITIONS	% OF NAV
<b>Issuer/Underlying Fund</b>		<b>Issuer</b>	
Mack Canadian Bond Pool Series R	26.3	FTSE 100 Index Futures	—
Mackenzie North American Corporate Bond Fund Series R	9.9	U.S. Treasury Note 10-Year Futures	—
Mack Canadian Equity Pool Series R	8.5	Mini MSCI Emerging Markets Index Futures	—
Mack US Equity Pool Series R	8.0	Yen-Denominated Nikkei 225 Futures	—
Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	6.8	S&P/TSX 60 Index Futures	—
Mackenzie Sovereign Bond Fund Series R	5.2		
Mack Global Bond Pool Series R	4.5	<b>Top short positions as a percentage of total net asset value</b>	—
Mack Comprehensive Equity Pool Series R	4.4		
Mackenzie Canadian All Corporate Bond Index ETF	4.0	<b>Total net asset value of the Fund</b>	<b>\$937.9 million</b>
iShares iBoxx \$ Investment Grade Corporate Bond ETF	3.2		
Mackenzie Global Macro Fund Series R	3.2		
Mackenzie Canadian Money Market Fund Series R	2.6		
Cash and short-term investments	2.5		
Mackenzie Emerging Markets Bond Index ETF (CAD-Hedged)	1.4		
SPDR Bloomberg Barclays Capital High Yield Bond ETF	1.1		
Mackenzie Global Dividend Fund Series R	1.0		
Mackenzie Multi-Strategy Absolute Return Fund Series R	0.9		
Mack EAFE Equity Pool Series R	0.9		
Mackenzie Enhanced Fixed Income Risk Premia Fund Series R	0.8		
Mackenzie Global Inflation-Linked 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 Emerging Markets Small Cap Fund Series R	0.4		
Mackenzie Broad Risk Premia Collection Fund Series R	0.4		
Mackenzie International Dividend Fund Series R	0.2		
	98.1		
<b>Top long positions as a percentage of total net asset value</b>	<b>98.1</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 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.



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