

# SYMMETRY CONSERVATIVE PORTFOLIO

## Quarterly Portfolio Disclosure

As of June 30, 2023

### Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	62.3
<i>Bonds</i>	49.7
<i>Long bond futures*</i>	12.6
<i>Short bond futures*</i>	–
Equities	38.3
<i>Equities</i>	32.4
<i>Long equity futures*</i>	5.9
<i>Short equity futures*</i>	–
Commodities	0.2
Cash and cash equivalents**	–
Other assets (liabilities)	(0.8)

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
Canada	41.4
United States	40.3
Other	10.2
United Kingdom	1.7
Japan	1.3
France	0.9
Germany	0.8
China	0.7
Netherlands	0.7
Australia	0.7
Israel	0.6
Brazil	0.5
Switzerland	0.4
Mexico	0.3
India	0.3
Cash and cash equivalents**	–
Other assets (liabilities)	(0.8)

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	32.9
Foreign government bonds	15.0
Other	8.7
Federal bonds	7.6
Financials	6.8
Provincial bonds	5.8
Information technology	5.3
Industrials	4.0
Energy	3.0
Health care	2.8
Consumer discretionary	2.8
Materials	2.2
Consumer staples	2.1
Communication services	1.8
Cash and cash equivalents**	–
Other assets (liabilities)	(0.8)

\* *Notional values represent 0.3% of NAV for long bond futures, –0.5% of NAV for short bond futures, 5.6% of NAV for long equity futures and –0.5% 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.*



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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	26.3
Mack Canadian Equity Pool Series R	10.6
Mack US Equity Pool Series R	9.7
Mackenzie North American Corporate Bond Fund Series R	8.4
Mackenzie Sovereign Bond Fund Series R	6.4
Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	6.4
Mack Comprehensive Equity Pool Series R	6.0
Cash and cash equivalents	5.2
Mackenzie Global Macro Fund Series R	3.5
Mackenzie Enhanced Fixed Income Risk Premia Fund Series R	3.4
Mackenzie Canadian Money Market Fund Series R	2.5
iShares iBoxx \$ Investment Grade Corporate Bond ETF	2.0
Mackenzie Global Dividend Fund Series R	1.5
Mack EAFE Equity Pool Series R	1.4
Mack Global Bond Pool Series R	1.1
Mackenzie Multi-Strategy Absolute Return Fund Series R	0.9
Mackenzie Emerging Markets Bond Index ETF (CAD-Hedged)	0.7
Mackenzie International Quantitative Large Cap Fund Series R	0.7
Mackenzie Emerging Markets Large Cap Fund Series R	0.7
Mackenzie Emerging Markets Small Cap Fund Series R	0.6
Mackenzie Global Inflation-Linked Fund Series R	0.6
Mackenzie Broad Risk Premia Collection Fund Series R	0.3
Mackenzie International Dividend Fund Series R	0.3
Mackenzie Private Equity Replication Fund Series R	0.2
Mackenzie US Quantitative Small Cap Fund Series R	0.2
<b>Top long positions as a percentage of total net asset value</b>	<b>99.6</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>\$1.2 billion</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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