

SYMMETRY CONSERVATIVE INCOME PORTFOLIO

Quarterly Portfolio Disclosure

As of December 31, 2023

Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	65.2
<i>Bonds</i>	59.1
<i>Long bond futures*</i>	6.1
<i>Short bond futures*</i>	–
Equities	32.9
<i>Equities</i>	25.5
<i>Long equity futures*</i>	7.4
<i>Short equity futures*</i>	–
Other assets (liabilities)	1.1
Mutual funds	0.5
Commodities	0.1
<i>Long commodities futures*</i>	0.1
<i>Short commodities futures*</i>	–
Cash and cash equivalents**	0.2

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
Canada	41.4
United States	38.2
Other	10.6
United Kingdom	2.1
Germany	1.2
Other assets (liabilities)	1.1
France	0.8
Australia	0.8
Japan	0.7
China	0.6
Netherlands	0.6
Brazil	0.5
Switzerland	0.4
Ireland	0.4
Mexico	0.4
Cash and cash equivalents**	0.2

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	42.4
Foreign government bonds	8.9
Equity futures	7.4
Federal bonds	6.7
Provincial bonds	5.9
Financials	5.4
Information technology	4.6
Other	3.1
Industrials	3.0
Energy	2.4
Consumer discretionary	2.2
Health care	2.1
Materials	1.7
Consumer staples	1.5
Communication services	1.4
Other assets (liabilities)	1.1
Cash and cash equivalents**	0.2

* Notional values represent 6.1% of NAV for long bond futures, 7.4% of NAV for long equity futures, 0.1% of NAV for long commodities futures, –6.4% of NAV for short bond futures, –1.0% of NAV for short equity futures and –0.1% of NAV for short commodities 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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SYMMETRY CONSERVATIVE INCOME PORTFOLIO

Quarterly Portfolio Disclosure (cont'd)

As of December 31, 2023

TOP 25 LONG POSITIONS	% OF NAV	TOP 25 SHORT POSITIONS	% OF NAV
Issuer/Underlying Fund		Issuer	
Mack Canadian Bond Pool Series R	25.4	U.S. Treasury Note 10-Year Futures	(0.1)
Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	8.4	S&P/TSX 60 Index Futures	-
Mack US Equity Pool Series R	8.3	FTSE 100 Index Futures	-
Mack Canadian Equity Pool Series R	8.0	Yen-Denominated Nikkei 225 Futures	-
Mackenzie North American Corporate Bond Fund Series R	7.9		
Mackenzie Sovereign Bond Fund Series R	5.3	Top short positions as a percentage of total net asset value	(0.1)
Mackenzie Canadian All Corporate Bond Index ETF	4.9		
Cash and cash equivalents**	4.8		
Mack Global Bond Pool Series R	4.4	Total net asset value of the Fund	\$792.3 million
Mack Comprehensive Equity Pool Series R	4.3		
iShares iBoxx \$ Investment Grade Corporate Bond ETF	3.9		
Mackenzie Global Macro Fund Series R	3.1		
Mackenzie Emerging Markets Bond Index ETF (CAD-Hedged)	1.7		
SPDR Bloomberg High Yield Bond ETF	1.3		
Mack EAFE Equity Pool Series R	1.3		
Mackenzie Multi-Strategy Absolute Return Fund Series R	1.1		
Mackenzie Global Dividend Fund Series R	1.0		
Mackenzie Enhanced Fixed Income Risk Premia Fund Series R	0.7		
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 Broad Risk Premia Collection Fund Series R	0.4		
Mackenzie Emerging Markets Small Cap Fund Series R	0.3		
Mackenzie International Dividend Fund Series R	0.2		
Mackenzie Private Equity Replication Fund Series R	0.2		

Top long positions as a percentage of total net asset value	98.8		

For the prospectus and other information about the underlying fund(s) held in the portfolio, visit www.mackenzieinvestments.com or www.sedarplus.ca.

The investments and percentages may have changed since December 31, 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.